



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011
OF THE CONDITION AND AFFAIRS OF THE

MICO Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 40932 Employer's ID Number 31-1022150

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 11/30/1981 Commenced Business 12/03/1981

Statutory Home Office 471 East Broad Street (Street and Number) Columbus, OH 43215 (City or Town, State and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number) Columbus, OH 43215 (City or Town, State and Zip Code) 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box) Columbus, OH 43215 (City or Town, State and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number) Columbus, OH 43215 (City or Town, State and Zip Code) 614-225-8211 (Area Code) (Telephone Number)

Internet Web Site Address MotoristsGroup.com

Statutory Statement Contact Joel B. Kratzer (Name) 614-225-8327 (Area Code) (Telephone Number) Accounting@MotoristsGroup.com (E-mail Address) 614-225-8330 (FAX Number)

OFFICERS

Chairman, President & CEO John Jacob Bishop Treasurer Michael Lee Wiseman

Secretary Susan Elizabeth Haack Executive Vice President David Lynn Kaufman

OTHER

DIRECTORS OR TRUSTEES

John Jacob Bishop Susan Elizabeth Haack David Lynn Kaufman

Michael Lee Wiseman

State of Ohio SS:

County of Franklin

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

John J. Bishop Chairman, President & CEO Susan E. Haack Secretary Michael L. Wiseman Treasurer

Subscribed and sworn to before me this 2nd day of November, 2011

a. Is this an original filing? Yes [X] No []

b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	11,603,999		11,603,999	11,265,377
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	2,278,987		2,278,987	3,512,991
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(4,616)), cash equivalents (\$0) and short-term investments (\$297,692)	293,076		293,076	666,288
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets	984,552		984,552	1,282,159
9. Receivables for securities	5		5	43
10. Securities lending reinvested collateral assets	245,779		245,779	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	15,406,398		15,406,398	16,726,859
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	89,819		89,819	116,609
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	38		38	1,125
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	597,341	94,328	503,013	745,146
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	168,637		168,637	203,627
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				2,178
18.2 Net deferred tax asset	79,981	38,932	41,049	
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	21,643		21,643	16,970
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	83,600		83,600	67,113
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	16,447,458	133,260	16,314,198	17,879,627
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	16,447,458	133,260	16,314,198	17,879,627
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Pooled general expenses receivable	83,600		83,600	67,113
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	83,600		83,600	67,113

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$)		
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses		
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	11,362	7,320
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1 Current federal and foreign income taxes (including \$(7,207) on realized capital gains (losses))	2,832	
7.2 Net deferred tax liability		106,936
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$613,618 and including warranty reserves of \$0)		
10. Advance premium	2,756	4,434
11. Dividends declared and unpaid:		
11.1 Stockholders		1,598,357
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	193,365	259,131
13. Funds held by company under reinsurance treaties	504,463	741,837
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated	19,058	13,960
16. Provision for reinsurance		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	129,130	41,312
20. Derivatives		
21. Payable for securities	2,332	554
22. Payable for securities lending	245,779	
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,442	3,127
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,113,519	2,776,968
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	1,113,519	2,776,968
29. Aggregate write-ins for special surplus funds	17,678	
30. Common capital stock	2,252,000	2,252,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	1,126,000	1,126,000
35. Unassigned funds (surplus)	11,805,001	11,724,659
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	15,200,679	15,102,659
38. Totals (Page 2, Line 28, Col. 3)	16,314,198	17,879,627
DETAILS OF WRITE-INS		
2501. Escheatable funds	2,205	2,314
2502. State surcharges payable	237	813
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,442	3,127
2901. Surplus from SSAP No. 10R	17,678	
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	17,678	
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

	1	2	3
	Current	Prior Year	Prior Year Ended
	Year to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 2,147,326)	2,422,653	3,193,466	4,147,250
1.2 Assumed (written \$)			
1.3 Ceded (written \$ 2,147,326)	2,422,653	3,193,466	4,147,250
1.4 Net (written \$)			
DEDUCTIONS:			
2. Losses incurred (current accident year \$)::			
2.1 Direct	1,472,231	1,651,587	1,893,237
2.2 Assumed			
2.3 Ceded	1,472,231	1,651,587	1,893,237
2.4 Net			
3. Loss adjustment expenses incurred			
4. Other underwriting expenses incurred			
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)			
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)			
INVESTMENT INCOME			
9. Net investment income earned	247,081	264,775	375,719
10. Net realized capital gains (losses) less capital gains tax of \$ 156,514	340,513	450,645	425,085
11. Net investment gain (loss) (Lines 9 + 10)	587,595	715,420	800,804
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	1,281	1,020	(80)
15. Total other income (Lines 12 through 14)	1,281	1,020	(80)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	588,875	716,440	800,724
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	588,875	716,440	800,724
19. Federal and foreign income taxes incurred	86,092	71,379	155,642
20. Net income (Line 18 minus Line 19)(to Line 22)	502,783	645,061	645,082
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	15,102,659	15,986,120	15,986,120
22. Net income (from Line 20)	502,783	645,061	645,082
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (181,248)	(384,746)	(318,583)	60,247
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	5,669	23,613	25,039
27. Change in nonadmitted assets	(43,364)	50,530	(15,482)
28. Change in provision for reinsurance			10
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(1,598,357)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	17,678		
38. Change in surplus as regards policyholders (Lines 22 through 37)	98,020	400,621	(883,460)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,200,679	16,386,741	15,102,659
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401. Miscellaneous service fees	1,281	1,020	(80)
1402. Miscellaneous income or expense		0	(1)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,281	1,020	(80)
3701. Change in surplus from SSAP No. 10R	17,678		
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	17,678		

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	(48,766)	87,470	(11,444)
2. Net investment income	371,113	308,855	404,717
3. Miscellaneous income	1,281	1,020	(80)
4. Total (Lines 1 to 3)	323,627	397,346	393,193
5. Benefit and loss related payments	(35,403)	119,152	96,091
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	16,487	(22,404)	(21,478)
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 123,436 tax on capital gains (losses)	237,596	246,034	309,034
10. Total (Lines 5 through 9)	218,680	342,783	383,646
11. Net cash from operations (Line 4 minus Line 10)	104,947	54,563	9,546
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	6,362,806	3,497,305	3,621,485
12.2 Stocks	1,343,360	3,209,793	3,992,633
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	300,000		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(216)	(216)
12.7 Miscellaneous proceeds	1,192	(7,723)	8,168
12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,007,359	6,699,160	7,622,071
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,490,560	6,618,940	6,618,940
13.2 Stocks	435,937	668,186	1,480,634
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	50,000		
13.6 Miscellaneous applications	(1,777)	2,356	1,801
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,974,720	7,289,482	8,101,375
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,032,639	(590,322)	(479,305)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	1,598,357	1,485,757	1,485,757
16.6 Other cash provided (applied)	87,558	(57,999)	(62,943)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,510,799)	(1,543,756)	(1,548,700)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(373,213)	(2,079,515)	(2,018,458)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	666,288	2,684,747	2,684,747
19.2 End of period (Line 18 plus Line 19.1)	293,076	605,231	666,288

Note: Supplemental disclosures of cash flow information for non-cash transactions:

--	--	--	--

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

- A. Accounting Practices
This statement has been completed in accordance with the accounting practices and procedures prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.
- B. Use of Estimates in the Preparation of the Financial Statements
There were not any significant changes since last year end.
- C. Accounting Policy
There were not any significant changes since last year end.

2. Accounting Changes and Corrections of Errors

There were not any significant changes since last year end.

3. Business Combinations and Goodwill

There were not any significant changes since last year end.

4. Discontinued Operations

There were not any significant changes since last year end.

5. Investments

- A., B., C., E., F., & G.
There were not any significant changes since last year end.
- D. Loan-Backed Securities
- 1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from market data vendors or broker dealer values.
- 2) The company did not hold any loan-backed securities with other-than-temporary recognized losses.
- 3) The company did not hold any loan-backed securities with current year other-than-temporary recognized losses.
- 4) The company reported aggregate unrealized losses on loan-backed securities as listed below.

Loss Position Less than 12 months		Loss Position 12 Months or Longer	
Unrealized Loss	Fair Value	Unrealized Loss	Fair Value
7,000	796,305	-	-

- 5) The company performed an analysis of loan-backed securities and determined that exposure to credit risk was not a factor and did not warrant any other-than-temporary impairments.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were not any significant changes since last year end.

7. Investment Income

There were not any significant changes since last year end.

8. Derivative Instruments

There were not any significant changes since last year end.

9. Income Taxes

There were not any significant changes since last year end.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

There were not any significant changes since last year end.

11. Debt

There were not any significant changes since last year end.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

There were not any significant changes since last year end.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

There were not any significant changes since last year end.

14. Contingencies

There were not any significant changes since last year end.

15. Leases

There were not any significant changes since last year end.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

There were not any significant changes since last year end.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. Wash Sales
In the course of the company's asset management, there were not any securities sales and reacquisitions made within 30 days of the sale date to enhance the yield on the investment portfolio.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

There were not any significant changes since last year end.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

There were not any significant changes since last year end.

20. Fair Value Measurements

A. Fair Value Hierarchy

1) Information regarding assets measured at fair value on a recurring basis is provided below.

Fair Value Measurements at September 30, 2011 Using				
Total	Quoted Prices	Significant	Significant	
	in Active	Other	Unobservable	
	Markets for	Observable	Inputs	
	Identical Assets	Inputs		
	(Level 1)	(Level 2)	(Level 3)	
Assets at fair value				
Perpetual Preferred stock				
Industrial and Misc	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	2,278,987	2,278,987	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	2,278,987	2,278,987	-	-
Other invested assets	984,552	-	-	984,552
Total assets at fair value	3,263,539	2,278,987	-	984,552

2) Information regarding assets measured at fair value on a recurring basis using significant unobservable inputs (Level 3) is provided below.

	Preferred Stock	Fixed Maturities	Common Stock	Other Invested Assets	Total
Beginning balance, January 1, 2011	-	-	-	1,282,159	1,282,159
Total gains or losses included in Net Income (realized)	-	-	-	-	-
Total gains or losses included in Surplus (unrealized)	-	-	-	(47,607)	(47,607)
Purchases, issuances, sales, and settlements	-	-	-	(250,000)	(250,000)
Transfers into Level 3	-	-	-	-	-
Transfers out of Level 3	-	-	-	-	-
Ending balance, September 30, 2011	-	-	-	984,552	984,552

3) The company did not recognize any transfers into or out of the Level 3 classification during the reporting period. The company's policy is to recognize transfers of this nature on the actual date of the event or change in circumstances that caused the transfer.

4) The company valued common stocks using the equity method. Other invested assets were valued using equity statements from the respective fund managers.

5) The company does not hold any derivative assets or liabilities.

21. Other Items

There were not any significant changes since last year end.

22. Events Subsequent

There were not any significant changes since last year end.

23. Reinsurance

There were not any significant changes since last year end.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

There were not any significant changes since last year end.

25. Change in Incurred Losses and Loss Adjustment Expenses

Given the company's 0.0% participation percentage in The Motorists Insurance Group's intercompany pooling arrangement, reserves for the company's incurred losses and loss adjustment expenses attributable to insured events of prior years do not reflect any development.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

26. **Intercompany Pooling Arrangements**

There were not any significant changes since last year end.

27. **Structured Settlements**

There were not any significant changes since last year end.

28. **Health Care Receivables**

There were not any significant changes since last year end.

29. **Participating Policies**

There were not any significant changes since last year end.

30. **Premium Deficiency Reserves**

There were not any significant changes since last year end.

31. **High Deductibles**

There were not any significant changes since last year end.

32. **Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

There were not any significant changes since last year end.

33. **Asbestos/Environmental Reserves**

There were not any significant changes since last year end.

34. **Subscriber Savings Accounts**

There were not any significant changes since last year end.

35. **Multiple Peril Crop Insurance**

There were not any significant changes since last year end.

36. **Financial Guaranty Insurance**

The company did not write financial guaranty insurance during the periods reported.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]
- 2.2

If yes, date of change:
3.

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes [] No [] N/A [X]

If yes, attach an explanation.
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2008
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2008
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

12/04/2009
- 6.4

By what department or departments?
Ohio Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [X] No [] N/A []
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [] No [X]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
.....					

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$.....

21,643

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$.....0
13.

Amount of real estate and mortgages held in short-term investments:

\$.....0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [] No [X]
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$..... | \$..... |
| 14.22 Preferred Stock | \$..... | \$..... |
| 14.23 Common Stock | \$..... | \$..... |
| 14.24 Short-Term Investments | \$..... | \$..... |
| 14.25 Mortgage Loans on Real Estate | \$..... | \$..... |
| 14.26 All Other | \$..... | \$..... |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$..... | \$..... |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$..... | \$..... |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [] No []
- If no, attach a description with this statement.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon	500 Grant Street One Mellon Center, Suite #1035, Pittsburgh, PA 15258

- 16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
.....

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
.....

- 16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
110638	Diamond Hill Capital Management	325 John H McConnell Blvd, Suite #200, Columbus, OH 43215
105900	General Re-New England Asset Management, Inc. ...	76 Batterson Park Rd, Pondview Corporate Center, Farmington, CT 06032
109918	LSV Asset Management	155 North Wacker Dr, Suite #4600, Chicago, IL 60606
105742	TCW	160 Greentree Dr, Suite #101, County of Kent, Dover, DE 19904
38642	BlackRock	Corporation Trust Center, 1209 Orange Street, Wilmington, DE 19801

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []
- 17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL										

5. Operating Percentages:

5.1 A&H loss percent0.000 %

5.2 A&H cost containment percent0.000 %

5.3 A&H expense percent excluding cost containment expenses0.000 %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date\$.....

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	4	5
NAIC Company Code	Federal ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Is Insurer Authorized? (Yes or No)
23680	47-0698507	U.S. Insurers Odyssey America Reinsurance Corporation	CT	YES
00000	AA-1126382	All Other Insurers Lloyd's Syndicate Number 0382	GB	YES
00000	AA-1120102	Lloyd's Syndicate Number 1458	GB	YES

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

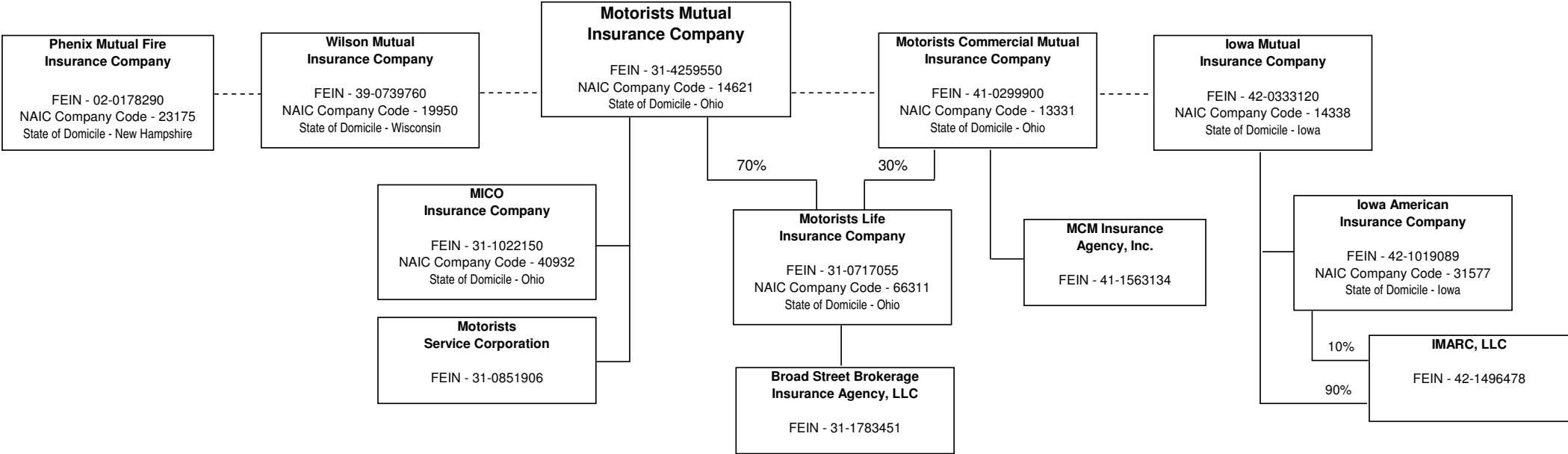
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories							
States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama.....AL	N						
2. Alaska.....AK	N						
3. Arizona.....AZ	N						
4. Arkansas.....AR	N						
5. California.....CA	N						
6. Colorado.....CO	N						
7. Connecticut.....CT	N						
8. Delaware.....DE	N						
9. District of Columbia.....DC	N						
10. Florida.....FL	N						
11. Georgia.....GA	N						
12. Hawaii.....HI	N						
13. Idaho.....ID	N						
14. Illinois.....IL	N						
15. Indiana.....IN	L	243,406	330,758	146,422	160,788	56,269	53,267
16. Iowa.....IA	N						
17. Kansas.....KS	N						
18. Kentucky.....KY	L	124,233	118,161	60,499	41,006	200,591	225,977
19. Louisiana.....LA	N						
20. Maine.....ME	N						
21. Maryland.....MD	N						
22. Massachusetts.....MA	N						
23. Michigan.....MI	N						
24. Minnesota.....MN	N						
25. Mississippi.....MS	N						
26. Missouri.....MO	N						
27. Montana.....MT	N						
28. Nebraska.....NE	N						
29. Nevada.....NV	N						
30. New Hampshire.....NH	N						
31. New Jersey.....NJ	N						
32. New Mexico.....NM	N						
33. New York.....NY	N						
34. North Carolina.....NC	N						
35. North Dakota.....ND	N						
36. Ohio.....OH	L	1,597,576	2,416,600	1,141,430	1,275,264	897,435	1,194,371
37. Oklahoma.....OK	N						
38. Oregon.....OR	N						
39. Pennsylvania.....PA	L						
40. Rhode Island.....RI	N						
41. South Carolina.....SC	N						
42. South Dakota.....SD	N						
43. Tennessee.....TN	N						
44. Texas.....TX	N						
45. Utah.....UT	N						
46. Vermont.....VT	N						
47. Virginia.....VA	N						
48. Washington.....WA	N						
49. West Virginia.....WV	L	182,112	234,681	87,209	111,114	362,274	247,003
50. Wisconsin.....WI	N						
51. Wyoming.....WY	N						
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. U.S. Virgin Islands.....VI	N						
56. Northern Mariana Islands.....MP	N						
57. Canada.....CN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	(a) 5	2,147,326	3,100,201	1,435,560	1,588,172	1,516,569	1,720,619
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire				
2.	Allied Lines				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability - occurrence				
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,851,611	1,158,343	62.6	55.4
19.3,19.4	Commercial auto liability				
21.	Auto physical damage	571,041	313,888	55.0	40.6
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	2,422,653	1,472,231	60.8	51.7
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire			
2.	Allied Lines			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence			
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	422,716	1,653,100	2,339,579
19.3,19.4	Commercial auto liability			
21.	Auto physical damage	134,654	494,226	760,622
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	557,370	2,147,326	3,100,201
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2008 + Prior													
2. 2009													
3. Subtotals 2009 + Prior													
4. 2010													
5. Subtotals 2010 + Prior													
6. 2011 .....	.XXX	.XXX	.XXX	.XXX			.XXX				.XXX	.XXX	.XXX
7. Totals													
8. Prior Year-End Surplus As Regards Policyholders											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1.	2.	3.
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

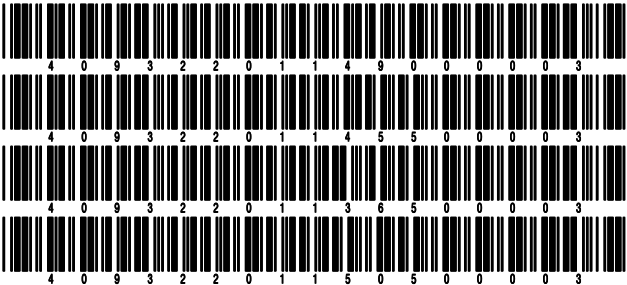
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.
2.
3.
4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,282,159	1,104,886
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	50,000	
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(47,607)	177,273
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	300,000	
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	984,552	1,282,159
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	984,552	1,282,159

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	14,778,368	13,879,551
2. Cost of bonds and stocks acquired	6,926,497	8,099,574
3. Accrual of discount	5,116	5,507
4. Unrealized valuation increase (decrease)	(518,387)	(64,234)
5. Total gain (loss) on disposals	495,873	552,511
6. Deduct consideration for bonds and stocks disposed of	7,706,167	7,614,119
7. Deduct amortization of premium	98,315	77,630
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		2,791
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,882,986	14,778,368
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	13,882,986	14,778,368

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	11,770,818	3,624,147	3,470,472	(22,802)	11,207,792	11,770,818	11,901,691	11,964,727
2. Class 2 (a)								
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	11,770,818	3,624,147	3,470,472	(22,802)	11,207,792	11,770,818	11,901,691	11,964,727
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	11,770,818	3,624,147	3,470,472	(22,802)	11,207,792	11,770,818	11,901,691	11,964,727

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$0 ; NAIC 2 \$; NAIC 3 \$;
NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	297,692	XXX	297,692	33	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	699,349	879,611
2. Cost of short-term investments acquired	6,397,048	9,154,419
3. Accrual of discount	4	134
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(216)
6. Deduct consideration received on disposals	6,798,711	9,334,064
7. Deduct amortization of premium		535
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	297,692	699,349
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	297,692	699,349

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		1,499,989
2. Cost of cash equivalents acquired		
3. Accrual of discount		11
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		1,500,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture Interests - Other Fixed Income - Unaffiliated												
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management		06/27/2007			50,000		0	1.130
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									50,000		0	XXX
3999999. Total - Unaffiliated									50,000		0	XXX
4099999. Total - Affiliated												XXX
4199999 - Totals									50,000		0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Increase (Decrease)	Current Year's (Depreciation) or Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
4199999 - Totals																			

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Desig- nation or Market Indicator (a)
Bonds - U.S. Governments									
912828-WY-3	U S Treasury Notes TIPS 0.50% 04/15/15		07/18/2011	J P Morgan		98,838	90,000	122	1
912828-RC-6	U S Treasury Notes 2.125% 08/15/21		08/24/2011	Goldman Sachs		163,995	165,000	95	1
0599999. Bonds - U.S. Governments						262,834	255,000	217	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
05950X-AE-6	Banc of America Comm Mtg Inc CMO 5.414% 09/10/47		08/25/2011	Barclays Capital		52,859	50,000	218	12*
06051G-EH-8	Bank of America Corp 5.000% 05/13/21		08/03/2011	Bank Of America		50,004	50,000	590	1FE
12527E-AD-0	CFCRE Comm Mtg Trust CMO 4.961% 03/15/21		07/20/2011	Cantor Fitzgerald & Co		227,848	225,000	744	1FE
172967-FF-3	Citigroup Inc 5.375% 08/09/20		08/11/2011	Deutsche Bank Secur		53,146	50,000	52	1FE
17310M-AE-0	Citigroup Comm Mtg Trust CMO 5.431% 10/15/49		08/26/2011	Barclays Capital		134,697	125,000	566	12*
23305Y-AD-1	DBUBS Mortgage Tr CMO 4.551% 06/10/21		08/11/2011	Deutsche Bank Secur		126,241	125,000	458	1FE
29366A-AA-2	Entergy Louisiana Investment 2.040% 09/01/23		09/15/2011	Morgan Stanley		124,979	125,000	12	1Z
341099-CM-9	Florida Power Corp 4.550% 04/01/20		08/25/2011	Morgan Stanley		55,523	50,000	942	1FE
38141G-GQ-1	Goldman Sachs Group Inc 5.250% 07/27/21		08/02/2011	Morgan Stanley		51,352	50,000	58	1FE
46625H-HZ-6	J P Morgan Chase & Co 4.525% 05/10/21		08/11/2011	J P Morgan		50,912	50,000	617	1FE
617459-AD-4	Morgan Stanley Capital I CMO 4.661% 06/15/44		08/11/2011	Morgan Stanley		51,344	50,000	97	1FE
61747W-AL-3	Morgan Stanley 5.500% 07/28/21		08/03/2011	Citigroup Global		52,012	50,000	76	1FE
61750W-AX-1	Morgan Stanley Capital I 5.332% 12/15/43		09/07/2011	Nomura Sec Intl		217,867	200,000	326	12*
842400-FR-9	Southern Calif Edison 3.875% 06/01/21		08/29/2011	Jefferies & Co		53,498	50,000	560	1FE
92936C-AJ-8	WF-RBS Comm Mtg Trust CMO 4.902% 07/15/21		07/21/2011	Wells Fargo Financial		201,994	200,000	218	1FE
94974B-EV-8	Wells Fargo Co 4.600% 04/01/21		08/23/2011	Barclays Capital		52,930	50,000	939	1FE
404280-AK-5	HSBC Holdings PLC 5.10% 04/05/21	F	08/11/2011	Various		106,702	100,000	1,799	1FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,663,907	1,600,000	8,261	XXX
8399997. Total - Bonds - Part 3						1,926,741	1,855,000	8,477	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,926,741	1,855,000	8,477	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
025816-10-9	American Express Co		08/08/2011	Barclays Capital	355.000	16,517			L
04621X-10-8	Assurant Inc		08/10/2011	Sanford Bernstein	65.000	2,065			L
05508R-10-6	B&G Foods Inc		08/05/2011	Various	45.000	828			L
171232-10-1	Chubb Corp		09/23/2011	Various	200.000	11,526			L
220251-40-7	Corrections Corp of America		07/12/2011	Investment Technology	25.000	561			L
29266R-10-8	Energizer Holdings Inc		08/19/2011	Investment Technology	10.000	700			L
315405-10-0	Ferro Corp		08/02/2011	Merrill Lynch	180.000	1,929			L
343412-10-2	Fluor Corp		07/26/2011	Various	100.000	6,758			L
39153L-10-6	Greatbatch Inc		08/09/2011	Cantor Fitzgerald & Co	25.000	531			L
443320-10-6	Hub Group Inc CL A		08/08/2011	Keybanc Capital Mrkt	10.000	323			L
45031U-10-1	IStar Financial Inc		08/05/2011	Various	125.000	903			L
48203R-10-4	Juniper Networks Inc		09/29/2011	Various	315.000	5,908			L
489170-10-0	Kennametal Inc		08/05/2011	Instinet	15.000	535			L
538034-10-9	Live Nation Entertainment Inc		08/05/2011	Various	155.000	1,730			L
577081-10-2	Mattel Inc		08/05/2011	Various	165.000	4,125			L
629579-10-3	Nacco Industries Inc		08/22/2011	Goldman Sachs	20.000	1,391			L
640079-10-9	Neenah Paper Inc		09/28/2011	Various	180.000	2,687			L
654106-10-3	Nike Inc CL B		08/08/2011	Barclays Capital	195.000	15,849			L
674599-10-5	Occidental Petroleum Corp		08/25/2011	Simmons & Co Intl	75.000	6,159			L
87929J-10-3	TeleCommunication Sys Inc CL A		07/29/2011	Various	350.000	1,761			L
880349-10-5	Tenneco Inc		08/05/2011	Various	25.000	935			L
891092-10-8	Toro Co		08/05/2011	Various	15.000	861			L
90585R-10-6	Assured Guaranty Ltd	F	08/09/2011	Various	70.000	739			L
939300-10-1	Global Sources Ltd	F	08/10/2011	Various	60.000	532			L
P8744Y-10-2	Steiner Leisure Ltd	F	08/31/2011	Morgan Stanley	5.000	207			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						86,061	XXX		XXX
9799997. Total - Common Stocks - Part 3						86,061	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						86,061	XXX		XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
9899999. Total - Preferred and Common Stocks						86,061	XXX		XXX
9999999 - Totals						2,012,801	XXX	8,477	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
Bonds - U.S. Governments																					
..3133XF-KF-2	Federal Home Loan Bank 5.625% 06/11/21		07/22/2011	Various		175,980	150,000	174,908				(426)	(426)		174,481		1,499	1,499	5,215	06/11/2021	1
..313500-BR-3	Federal National Mtg Assn 0.50% 08/09/13		08/04/2011	Various		175,331	175,000	174,860				7	7		174,867		464	464	116	08/09/2013	1
..362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		09/01/2011	Paydown		3,728	3,728	3,952	3,887			(159)	(159)		3,728				224	08/15/2031	1
..36219Q-YP-2	GNMA Pool #256418 9.500% 07/15/19		09/01/2011	Paydown		315	315	317	316						315				20	07/15/2019	1
..36291B-KJ-5	GNMA Pool #623197 6.500% 11/15/18		09/01/2011	Paydown		43,392	43,392	46,646	45,188		(1,796)		(1,796)		43,392				1,917	11/15/2018	1
..880591-EL-2	Tennessee Valley Auth 3.875% 02/15/21		08/12/2011	J P Morgan		938,658	850,000	852,737			(48)		(48)		852,689		85,970	85,970	17,109	02/15/2021	1FE
..91282B-JE-1	U S Treasury Notes TIPS 1.375% 07/15/18		07/18/2011	J P Morgan		110,611	96,000	99,159	99,655	(703)	(168)		(871)		98,785		11,826	11,826	1,374	07/15/2018	1
..91282B-MF-4	U S Treasury Notes TIPS 1.375% 01/15/20		08/24/2011	Bank Of America		111,096	95,000	96,154	97,003	(948)	(70)		(1,018)		95,984		15,112	15,112	1,493	01/15/2020	1
..91282B-NM-8	U S Treasury Notes TIPS 1.250% 07/15/20		08/24/2011	BNP		57,490	50,000	52,376			(93)		(93)		52,282		5,208	5,208	395	07/15/2020	1
0599999. Bonds - U.S. Governments						1,616,601	1,463,435	1,501,109	246,048	(1,651)	(2,755)		(4,405)		1,496,523		120,078	120,078	27,864	XXX	XXX
Bonds - U.S. Special Revenues																					
..3132GE-HX-1	FHLMC Pool #001146 4.000% 06/01/41		09/01/2011	Paydown		3,352	3,352	3,345				7	7		3,352				23	06/01/2041	1
..31371N-XK-6	FNMA Pool #257282 5.500% 07/01/28		09/01/2011	Paydown		48,521	48,521	48,036	48,047			474	474		48,521				1,801	07/01/2028	1
3199999. Bonds - U.S. Special Revenues						51,874	51,873	51,381	48,047		482		482		51,874				1,824	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
..30224X-AA-2	Extended Stay America Trust CMO 2.951%		09/01/2011	Paydown		997	997	988				8	8		997				12	11/05/2015	1Z*
..90333W-AA-6	US Bank 6.375% 08/01/11		08/01/2011	Maturity		100,000	100,000	106,066	103,022		(3,022)		(3,022)		100,000				6,375	08/01/2011	1FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						100,997	100,997	107,054	103,022		(3,013)		(3,013)		100,997				6,387	XXX	XXX
8399997. Total - Bonds - Part 4						1,769,472	1,616,305	1,659,544	397,117	(1,651)	(5,286)		(6,937)		1,649,394		120,078	120,078	36,075	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,769,472	1,616,305	1,659,544	397,117	(1,651)	(5,286)		(6,937)		1,649,394		120,078	120,078	36,075	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
..018581-10-8	Alliance Data Systems Corp		07/25/2011	Morgan Stanley	10,000	989		561	710	(149)			(149)		561		428	428			L
..064058-10-0	Bank of NY Mellon Corp		08/08/2011	Barclays Capital	772,000	17,449		25,814	18,029	3,376			3,376		25,814		(8,365)	(8,365)	232		L
..29266R-10-8	Energizer Holdings Inc		09/07/2011	Merrill Lynch	35,000	2,539		2,447							2,447		92	92			L
..31847R-10-2	First American Corp		07/28/2011	Investment Technology	45,000	711		826	672	153			153		826		(115)	(115)	8		L
..37244E-10-7	Genon Energy Inc		09/27/2011	Merrill Lynch	100,000	301		400	381	19			19		400		(100)	(100)			L
..427096-50-8	Hercules Tech Growth Cap Inc		08/17/2011	Merrill Lynch	70,000	645		358	725	(367)			(367)		358		286	286	46		L
..46625H-10-0	J P Morgan Chase & Co		09/23/2011	Various	404,000	11,779		18,884	17,138	1,746			1,746		18,884		(7,105)	(7,105)	222		L
..49460W-20-8	Kinetic Concepts Inc		09/21/2011	Investment Technology	30,000	1,996		633	1,256	(623)			(623)		633		1,363	1,363			L
..580135-10-1	McDonalds Corp		08/04/2011	Sanford Bernstein	25,000	2,134		1,392	1,919	(527)			(527)		1,392		742	742	31		L
..751028-10-1	Ralcorp Holdings Inc		07/15/2011	Credit Suisse	10,000	851		619	650	(31)			(31)		619		232	232			L
..755111-50-7	Raytheon Co		08/08/2011	Various	420,000	16,968		20,231	17,841	666			(39)		20,231		(3,262)	(3,262)	491		L
..833551-10-4	Snyders-Lance Inc		07/22/2011	Keybanc Capital Mrkt	25,000	513		547	586	(39)			(39)		547		(34)	(34)	8		L
..931422-10-9	Walgreen Co		07/21/2011	Various	165,000	6,670		7,063							7,063		(393)	(393)			L
..60450A-10-5	Arch Capital Group Ltd		08/31/2011	Merrill Lynch	15,000	505		383	440	(57)			(57)		383		122	122			L
..939691-10-6	Verigy Ltd	F	07/08/2011	Corp Reorg/Merger	360,000	5,400		3,046	4,687	(1,641)			(1,641)		3,046		2,354	2,354			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						69,449	XXX	83,204	65,036	2,526			2,526		83,204		(13,755)	(13,755)	1,037	XXX	XXX
9799997. Total - Common Stocks - Part 4						69,449	XXX	83,204	65,036	2,526			2,526		83,204		(13,755)	(13,755)	1,037	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						69,449	XXX	83,204	65,036	2,526			2,526		83,204		(13,755)	(13,755)	1,037	XXX	XXX
9899999. Total - Preferred and Common Stocks						69,449	XXX	83,204	65,036	2,526			2,526		83,204		(13,755)	(13,755)	1,037	XXX	XXX
9999999 - Totals						1,838,921	XXX	1,742,748	462,153	875	(5,286)		(4,411)		1,732,599		106,323	106,323	37,112	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date					
1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
0599999. Total - U.S. Government Bonds					XXX
1099999. Total - All Other Government Bonds					XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					XXX
2499999. Total - U.S. Political Subdivisions Bonds					XXX
3199999. Total - U.S. Special Revenues Bonds					XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations					XXX
7899999. Total - Residential Mortgage-Backed Securities					XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds					XXX
8999999. Total - Preferred Stocks					XXX
585548-10-6 Mellon GSL DBT II Collateral Fund Series			245,779	245,779	
9399999. Common Stocks - Money Market Mutual Funds			245,779	245,779	XXX
9799999. Total - Common Stocks			245,779	245,779	XXX
9899999. Total - Preferred and Common Stocks			245,779	245,779	XXX
9999999 - Totals			245,779	245,779	XXX

General Interrogatory:

1. Total activity for the year to date
- Fair Value \$ 245,779
- Book/Adjusted Carrying Value \$ 245,779
2. Average balance for the year to date
- Fair Value \$ 730,551
- Book/Adjusted Carrying Value \$ 730,551
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 245,779
- NAIC 2 \$
- NAIC 3 \$
- NAIC 4 \$
- NAIC 5 \$
- NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date					
1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
9999999 - Totals					XXX

General Interrogatory:

1. Total activity for the year to date

Fair Value \$

Book/Adjusted Carrying Value \$
2. Average balance for the year to date

Fair Value \$

Book/Adjusted Carrying Value \$
3. Grand Total Schedule DL Part 1 and Part 2

Fair Value \$

Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
PNC Bank Columbus, OH					3,903	1,609	(4,616)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			3,903	1,609	(4,616)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			3,903	1,609	(4,616)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			3,903	1,609	(4,616)	XXX

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter							
1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
8699999 - Total Cash Equivalents							

NONE