



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

MICO Insurance Company

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

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, Columbus, OH, US 43215
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address MotoristsGroup.com

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

OFFICERS

Chairman & CEO John Jacob Bishop Secretary Susan Elizabeth Haack
President David Lynn Kaufman # Treasurer Michael Lee Wiseman

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.

David L. Kaufman
President

Susan E. Haack
Secretary

Michael L. Wiseman
Treasurer

Subscribed and sworn to before me this
20th day of February, 2013

- 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.....

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,544,165	17.159	2,544,165		2,544,165	17.159
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations		0.000				0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000				0.000
1.43 Revenue and assessment obligations	388,879	2.623	388,879		388,879	2.623
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,134,644	7.652	1,134,644		1,134,644	7.652
1.512 Issued or guaranteed by FNMA and FHLMC	746,222	5.033	746,222		746,222	5.033
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	658,660	4.442	658,660		658,660	4.442
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	26,902	0.181	26,902		26,902	0.181
1.523 All other	1,138,853	7.681	1,138,853		1,138,853	7.681
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,313,283	15.602	2,313,283		2,313,283	15.602
2.2 Unaffiliated non-U.S. securities (including Canada)	312,235	2.106	312,235		312,235	2.106
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	1,086,876	7.330	1,086,876		1,086,876	7.330
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	1,664,971	11.229	1,664,971		1,664,971	11.229
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	69	0.000	69		69	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,783,761	12.030	1,783,761		1,783,761	12.030
11. Other invested assets	1,027,633	6.931	1,027,633		1,027,633	6.931
12. Total invested assets	14,827,154	100.000	14,827,154		14,827,154	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	962,828
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	64,805
	5.2 Totals, Part 3, Column 9	64,805
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16	
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,027,633
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,027,633

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	13,974,039
2.	Cost of bonds and stocks acquired, Part 3, Column 7	5,213,911
3.	Accrual of discount	3,121
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	16,600
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	313,544
	4.4. Part 4, Column 11	(102,977)
		227,167
5.	Total gain (loss) on disposals, Part 4, Column 19	500,434
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	7,786,887
7.	Deduct amortization of premium	100,017
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	16,078
	9.4. Part 4, Column 13	16,078
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,015,689
11.	Deduct total nonadmitted amounts	
12.	Statement value at end of current period (Line 10 minus Line 11)	12,015,689

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	3,789,956	3,919,123	3,809,998	3,530,568
	2. Canada				
	3. Other Countries				
	4. Totals	3,789,956	3,919,123	3,809,998	3,530,568
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	151,083	159,417	151,623	150,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non- guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	1,531,531	1,543,391	1,534,827	1,444,443
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	3,529,363	3,860,094	3,610,393	3,384,570
	9. Canada				
	10. Other Countries	261,910	278,005	274,111	250,000
	11. Totals	3,791,273	4,138,099	3,884,504	3,634,570
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	9,263,843	9,760,030	9,380,952	8,759,581
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	2,722,251	2,722,251	2,362,907	
	21. Canada				
	22. Other Countries	29,597	29,597	22,817	
	23. Totals	2,751,848	2,751,848	2,385,724	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	2,751,848	2,751,848	2,385,724	
	26. Total Stocks	2,751,848	2,751,848	2,385,724	
	27. Total Bonds and Stocks	12,015,690	12,511,877	11,766,676	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	2,783,791	838,042	606,132	882,901	79,073	5,189,939	47.0	5,540,363	45.7	5,189,939	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	2,783,791	838,042	606,132	882,901	79,073	5,189,939	47.0	5,540,363	45.7	5,189,939	
2. All Other Governments											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		151,083				151,083	1.4	151,394	1.2	151,083	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals		151,083				151,083	1.4	151,394	1.2	151,083	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1											
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	377,655	583,989	279,562	103,417	186,908	1,531,531	13.9	696,232	5.7	1,531,531	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	377,655	583,989	279,562	103,417	186,908	1,531,531	13.9	696,232	5.7	1,531,531	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	425,273	2,152,833	1,594,929			4,173,035	37.8	5,726,843	47.3	4,173,035	
6.2 Class 2											
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 Totals	425,273	2,152,833	1,594,929			4,173,035	37.8	5,726,843	47.3	4,173,035	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 3,586,719	3,725,947	2,480,623	986,318	265,981	11,045,588	100.0	XXX	XXX	11,045,588	
9.2 Class 2	(d)							XXX	XXX		
9.3 Class 3	(d)							XXX	XXX		
9.4 Class 4	(d)							XXX	XXX		
9.5 Class 5	(d)					(c)		XXX	XXX		
9.6 Class 6	(d)					(c)		XXX	XXX		
9.7 Totals	3,586,719	3,725,947	2,480,623	986,318	265,981	11,045,588	100.0	XXX	XXX	11,045,588	
9.8 Line 9.7 as a % of Col. 6	32.5	33.7	22.5	8.9	2.4	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Class 1	1,017,127	6,044,009	3,722,971	884,633	446,092	XXX	XXX	12,114,832	100.0	12,114,832	
10.2 Class 2						XXX	XXX				
10.3 Class 3						XXX	XXX				
10.4 Class 4						XXX	XXX				
10.5 Class 5						XXX	XXX	(c)			
10.6 Class 6						XXX	XXX	(c)			
10.7 Totals	1,017,127	6,044,009	3,722,971	884,633	446,092	XXX	XXX	12,114,832	100.0	12,114,832	
10.8 Line 10.7 as a % of Col. 8	8.4	49.9	30.7	7.3	3.7	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Class 1	3,586,719	3,725,947	2,480,623	986,318	265,981	11,045,588	100.0	12,114,832	100.0	11,045,588	XXX
11.2 Class 2											XXX
11.3 Class 3											XXX
11.4 Class 4											XXX
11.5 Class 5											XXX
11.6 Class 6											XXX
11.7 Totals	3,586,719	3,725,947	2,480,623	986,318	265,981	11,045,588	100.0	12,114,832	100.0	11,045,588	XXX
11.8 Line 11.7 as a % of Col. 6	32.5	33.7	22.5	8.9	2.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	32.5	33.7	22.5	8.9	2.4	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1										XXX	
12.2 Class 2										XXX	
12.3 Class 3										XXX	
12.4 Class 4										XXX	
12.5 Class 5										XXX	
12.6 Class 6										XXX	
12.7 Totals										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes \$ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ current year, \$0 prior year of bonds with Z designations and \$, current year \$0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ current year, \$ prior year of bonds with 5* designations and \$, current year \$ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) 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 \$

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,706,137	512,407	354,556	291,975	79,073	3,944,148	35.7	4,343,822	35.9	3,944,148	
1.2 Residential Mortgage-Backed Securities	77,654	325,635	251,576	590,926		1,245,791	11.3	1,196,541	9.9	1,245,791	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	2,783,791	838,042	606,132	882,901	79,073	5,189,939	47.0	5,540,363	45.7	5,189,939	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		151,083				151,083	1.4	151,394	1.2	151,083	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		151,083				151,083	1.4	151,394	1.2	151,083	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations			56,465		181,331	237,796	2.2	229,949	1.9	237,796	
5.2 Residential Mortgage-Backed Securities	377,655	583,989	223,097	103,417	5,577	1,293,735	11.7	466,283	3.8	1,293,735	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	377,655	583,989	279,562	103,417	186,908	1,531,531	13.9	696,232	5.7	1,531,531	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	381,762	1,502,234	941,175			2,825,171	25.6	4,085,021	33.7	2,825,171	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	31,581	337,345	606,344			975,270	8.8	1,200,095	9.9	975,270	
6.4 Other Loan-Backed and Structured Securities	11,930	313,254	47,410			372,594	3.4	441,727	3.6	372,594	
6.5 Totals	425,273	2,152,833	1,594,929			4,173,035	37.8	5,726,843	47.3	4,173,035	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	3,087,899	2,165,724	1,352,196	291,975	260,404	7,158,198	64.8	XXX	XXX	7,158,198	
9.2 Residential Mortgage-Backed Securities	455,309	909,624	474,673	694,343	5,577	2,539,526	23.0	XXX	XXX	2,539,526	
9.3 Commercial Mortgage-Backed Securities	31,581	337,345	606,344			975,270	8.8	XXX	XXX	975,270	
9.4 Other Loan-Backed and Structured Securities	11,930	313,254	47,410			372,594	3.4	XXX	XXX	372,594	
9.5 Totals	3,586,719	3,725,947	2,480,623	986,318	265,981	11,045,588	100.0	XXX	XXX	11,045,588	
9.6 Line 9.5 as a % of Col. 6	32.5	33.7	22.5	8.9	2.4	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	671,693	4,677,613	2,769,550	245,238	446,092	XXX	XXX	8,810,186	72.7	8,810,186	
10.2 Residential Mortgage-Backed Securities	251,986	517,234	254,209	639,395		XXX	XXX	1,662,824	13.7	1,662,824	
10.3 Commercial Mortgage-Backed Securities	75,613	490,078	634,404			XXX	XXX	1,200,095	9.9	1,200,095	
10.4 Other Loan-Backed and Structured Securities	17,835	359,084	64,808			XXX	XXX	441,727	3.6	441,727	
10.5 Totals	1,017,127	6,044,009	3,722,971	884,633	446,092	XXX	XXX	12,114,832	100.0	12,114,832	
10.6 Line 10.5 as a % of Col. 8	8.4	49.9	30.7	7.3	3.7	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	3,087,899	2,165,724	1,352,196	291,975	260,404	7,158,198	64.8	8,810,186	72.7	7,158,198	XXX
11.2 Residential Mortgage-Backed Securities	455,309	909,624	474,673	694,343	5,577	2,539,526	23.0	1,662,824	13.7	2,539,526	XXX
11.3 Commercial Mortgage-Backed Securities	31,581	337,345	606,344			975,270	8.8	1,200,095	9.9	975,270	XXX
11.4 Other Loan-Backed and Structured Securities	11,930	313,254	47,410			372,594	3.4	441,727	3.6	372,594	XXX
11.5 Totals	3,586,719	3,725,947	2,480,623	986,318	265,981	11,045,588	100.0	12,114,832	100.0	11,045,588	XXX
11.6 Line 11.5 as a % of Col. 6	32.5	33.7	22.5	8.9	2.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	32.5	33.7	22.5	8.9	2.4	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY
SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	671,693	671,693			
2. Cost of short-term investments acquired	6,867,391	6,867,391			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	7,157,322	7,157,322			
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)	381,762	381,762			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	381,762	381,762			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired	1,399,943	1,399,943	
3. Accrual of discount	40	40	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
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)	1,399,983	1,399,983	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	1,399,983	1,399,983	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

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 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identi- fication	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Percent- age of Owner- ship
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other Than Temporary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
Joint Venture Interests - Other - Unaffiliated																			
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		400,000	534,504	534,504	44,762					0.477		
	Blackrock Enhanced Commodity Muni Fund LLC		Wilmington	DE	Blackrock Financial Management		06/27/2007		550,000	493,128	493,128	20,043					1.160		
1999999. Joint Venture Interests - Other - Unaffiliated									950,000	1,027,633	1,027,633	64,805					XXX		
3999999. Total - Unaffiliated									950,000	1,027,633	1,027,633	64,805					XXX		
4099999. Total - Affiliated																	XXX		
4199999 - Totals									950,000	1,027,633	1,027,633	64,805					XXX		

E07

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-F0-6	U S Treasury Notes TIPS				.1	12,573		214,416.0	17,153	8,000	13,098										
912810-FS-2	U S Treasury Notes TIPS				.1	70,551		152,622.0	93,099	61,000	74,519										
912810-PV-4	U S Treasury Notes TIPS				.1	204,442		142,748.0	206,985	145,000	204,357										
912810-QF-8	U S Treasury Notes TIPS				.1	76,451		156,561.0	106,462	68,000	79,074										
912828-CP-3	U S Treasury Notes TIPS				.1	65,208		129,496.0	64,748	50,000	64,344										
912828-DH-0	U S Treasury Notes TIPS				.1	51,486		128,706.0	51,482	40,000	51,462										
912828-ET-3	U S Treasury Notes TIPS				.1	81,500		129,220.0	81,409	63,000	81,137										
912828-GD-6	U S Treasury Notes TIPS				.1	55,100		133,291.0	61,314	46,000	56,415										
912828-HQ-6	U S Treasury Notes	SD			.1	1,271,588		100,235.0	1,272,985	1,270,000	1,269,993										
912828-HW-3	U S Treasury Notes TIPS				.1	34,893		109,162.0	36,023	33,000	36,161										
912828-JE-1	U S Treasury Notes TIPS				.1	95,546		124,819.0	99,856	80,000	95,897										
912828-MY-3	U S Treasury Notes TIPS				.1	54,910		111,393.0	55,696	50,000	55,161										
912828-QD-5	U S Treasury Notes TIPS				.1	155,152		110,331.0	157,774	143,000	155,896										
912828-QV-5	U S Treasury Notes TIPS				.1	204,976		116,576.0	209,836	180,000	204,900										
912828-SA-9	U S Treasury Notes TIPS				.1	53,481		110,928.0	55,464	50,000	53,760										
912828-SQ-4	U S Treasury Notes TIPS				.1	48,004		109,028.0	47,972	44,000	47,992										
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,535,849	XXX	2,618,258	2,331,000	2,544,165	16,600	(12,414)			XXX	XXX	XXX	21,343	46,131	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
362194-KB-7	GNMA Pool #266790				.1	892,758		108,069.0	910,184	842,225	875,442										
362190-YP-2	GNMA Pool #256418				.1	10,273		100,446.0	10,245	10,200	10,202										
36291B-KJ-5	GNMA Pool #623197				.1	259,661		111,274.0	268,777	241,545	249,000										
38377R-VK-8	Government National Mtg Assn CMO				.1	111,456		105,739.0	111,659	105,598	111,148										
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,274,149	XXX	1,300,865	1,199,568	1,245,791	(5,937)				XXX	XXX	XXX	7,803	94,582	XXX	XXX
0599999. Total - U.S. Government Bonds						3,809,998	XXX	3,919,123	3,530,568	3,789,956	16,600	(18,351)			XXX	XXX	XXX	29,146	140,713	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
373383-X3-7	Georgia St Ser C				.1	151,623		106,278.0	159,417	150,000	151,083										
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						151,623	XXX	159,417	150,000	151,083	(311)				XXX	XXX	XXX	2,625	7,875	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						151,623	XXX	159,417	150,000	151,083	(311)				XXX	XXX	XXX	2,625	7,875	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
18085P-LL-6	Clark Cnty NV Arpt Rev BAB				.1	56,991		115,728.0	57,864	50,000	56,465										
593791-EM-4	Miami University OH Rev BAB				.1	63,886		126,423.0	63,212	50,000	63,702										
709221-1F-2	Pennsylvania St Turnpike				.1	117,839		117,792.0	117,792	100,000	117,630										
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						238,716	XXX	238,868	200,000	237,796	(919)				XXX	XXX	XXX	3,336	6,337	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31281J-Q9-4	FHLMC Pool #G08479				.1	128,524		106,641.0	132,665	124,403	128,433										
31292S-AH-3	FHLMC Pool #C09008				.1	80,151		104,647.0	81,125	80,123	80,123										
31306X-2A-0	FHLMC Pool #J20769				.1	308,080		104,552.0	309,459	308,011	308,011										
3136A4-DA-4	Federal National Mtg Assn CMO				.1	84,748		102,431.0	84,678	82,668	84,483										
3136A5-YC-4	Federal National Mtg Assn CMO				.1	89,302		102,399.0	89,597	87,498	89,132										
3136A6-CK-8	Federal National Mtg Assn CMO				.1	126,141		105,223.0	124,683	118,494	125,656										
3137A8-RX-8	Federal Home Loan Mtg Corp CMO				.1	82,600		104,001.0	82,564	79,388	82,368										
3138EE-QV-4	FNMA Pool #AK9467				.1	229,901		233,429.0	229,860	220,860	229,655										
31397Q-LT-3	Federal National Mtg Assn				.1	81,516		105,795.0	81,975	77,485	81,152										
31398V-7F-7	Federal Home Loan Mtg Corp CMO				.1	85,148		105,254.0	84,349	80,139	84,722										
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,296,111	XXX	1,304,524	1,244,443	1,293,734	(2,377)				XXX	XXX	XXX	2,684	17,975	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,534,827	XXX	1,543,391	1,444,443	1,531,531	(3,296)				XXX	XXX	XXX	6,020	24,312	XXX	XXX

E10

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
05567L-T3-1	BNP Paribas				1FE	50,360		112,4090	56,205	50,000	50,325		(32)		5.000	4.901	JJ	1,153	2,500	10/26/2011	01/15/2021
06051G-EH-8	Bank of America Corp				1FE	50,004		114,4240	57,212	50,000	50,004		(1)		5.000	4.998	MN	333	2,500	08/03/2011	05/13/2021
06406H-BY-4	Bank of New York Mellon	1			1FE	100,571		109,2170	109,217	100,000	100,520		(51)		3.550	3.480	MS	966	3,550	10/26/2011	09/23/2021
17275R-AC-6	Cisco Systems Inc				1FE	114,552		114,7160	114,716	100,000	108,351		(2,515)		5.500	2.708	FA	1,971	5,500	06/22/2010	02/22/2016
172967-FF-3	Citigroup Inc				1FE	53,146		118,0960	59,048	50,000	52,740		(296)		5.375	4.515	FA	1,060	2,688	08/11/2011	08/09/2020
20825C-AT-1	ConocoPhillips				1FE	109,373		108,4780	108,478	100,000	104,329		(2,047)		4.600	2.411	JJ	2,121	4,600	06/23/2010	01/15/2015
24422E-QF-9	John Deere Capital Corp				1FE	112,759		118,2550	118,255	100,000	108,370		(1,788)		5.500	3.383	AO	1,192	5,500	06/22/2010	04/13/2017
263901-AC-4	Duke Energy Indiana Inc				1FE	53,948		110,8270	55,414	50,000	53,569		(379)		3.750	2.697	JJ	865	938	02/03/2012	07/15/2020
341099-CM-9	Florida Power Corp				1FE	55,523		115,0560	57,528	50,000	54,755		(577)		4.550	3.076	AO	569	2,275	08/25/2011	04/01/2020
38141G-G0-1	Goldman Sachs Group Inc				1FE	51,352		114,0170	57,009	50,000	51,197		(110)		5.250	4.904	JJ	1,123	2,625	08/02/2011	07/27/2021
46625H-HZ-6	J P Morgan Chase & Co				1FE	50,912		113,9570	56,979	50,000	50,805		(78)		4.625	4.392	MN	328	2,313	08/11/2011	05/10/2021
532457-AN-8	Eli Lilly and Co				1FE	119,214		115,4220	115,422	100,000	110,812		(3,409)		6.570	2.788	JJ	3,285	6,570	06/22/2010	01/01/2016
548661-CH-8	Lowe's Cos Inc				1FE	100,619		112,0880	100,000	100,000	100,199		(67)		5.000	4.920	AO	1,056	5,000	10/25/2005	10/15/2015
579780-AD-9	McCormick & Co				1FE	134,471		113,1050	141,381	125,000	130,155		(1,622)		5.200	3.713	JD	289	6,500	03/26/2010	12/15/2015
589331-AK-3	Merck & Co Inc				1FE	111,027		109,2150	109,215	100,000	105,244		(2,337)		4.750	2.255	MS	1,583	4,750	06/22/2010	03/01/2015
61747W-AL-3	Morgan Stanley				1FE	52,012		113,7140	56,857	50,000	51,784		(163)		5.500	4.983	JJ	1,169	2,750	08/03/2011	07/28/2021
68402L-AC-8	Oracle Corp				1FE	93,764		113,2000	113,200	100,000	97,605		696		5.250	6.125	JJ	2,421	5,250	07/06/2006	01/15/2016
693476-BL-6	PNC Funding Corp				1FE	52,619		114,5280	57,264	50,000	52,317		(260)		4.375	3.671	FA	851	2,188	10/26/2011	08/11/2020
74005P-AN-4	Praxair Inc				1FE	115,200		116,4440	116,444	100,000	109,487		(2,317)		5.375	2.749	MN	896	5,375	06/22/2010	11/01/2016
74456Q-AX-4	Public Svc Elec & Gas				1FE	52,378		111,0440	55,522	50,000	52,090		(242)		5.000	2.885	FA	661	1,750	10/18/2011	08/15/2020
842400-RR-9	Southern Calif Edison	1			1FE	53,498		112,9820	56,491	50,000	53,066		(326)		3.875	3.022	JD	161	1,938	08/29/2011	06/01/2021
85771P-AA-0	Statoil ASA 144A				1FE	165,328		105,6920	158,538	150,000	155,076		(3,709)		5.125	2.520	AO	1,303	7,688	02/26/2010	04/30/2014
87612E-AN-6	Target Corp				1FE	117,659		118,1290	118,129	100,000	110,678		(2,839)		5.875	2.691	JJ	2,709	5,875	06/23/2010	07/15/2016
911312-AH-9	United Parcel Service				1FE	113,709		120,9480	120,948	100,000	109,527		(1,705)		5.500	3.425	JJ	2,536	5,500	06/22/2010	01/15/2018
913017-BH-1	United Technologies Corp				1FE	111,956		110,0370	110,037	100,000	105,913		(2,442)		4.875	2.258	MN	813	4,875	06/22/2010	05/01/2015
94974B-EV-8	Wells Fargo Co				1FE	52,930		114,9660	57,483	50,000	52,579		(261)		4.600	3.863	AO	575	2,300	08/23/2011	04/01/2021
046353-AA-6	Astrazeneca PLC	R			1FE	167,409		106,8110	160,217	150,000	156,015		(4,122)		5.400	2.500	JD	675	8,100	02/26/2010	06/01/2014
404280-AK-5	HSBC Holdings PLC	F			1FE	106,702		117,7880	117,788	100,000	105,896		(585)		5.100	4.245	AO	1,218	5,100	08/11/2011	04/05/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,522,992	XXX	2,627,083	2,325,000	2,443,409		(33,586)			XXX	XXX	XXX	33,880	116,495	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05950X-AE-6	Banc of America Comm Mtg Inc CMO			2	1FML	52,859		113,9390	56,970	50,000	52,051		(609)		5.414	4.033	MON	226	2,707	08/25/2011	09/10/2047
07401D-BC-4	Bear Stearns Comm Mtg CMO			2	1FML	27,474		119,6720	29,918	25,000	26,902		(377)		5.700	3.890	MON	119	1,425	06/15/2011	06/11/2050
12527E-AD-0	CFRE Comm Mtg Trust CMO			2	1FML	227,848		117,8730	265,214	225,000	227,365		(340)		4.961	4.794	MON	930	11,163	07/20/2011	03/15/2021
17310M-AE-0	Citigroup Comm Mtg Trust CMO			2	1FML	134,697		115,2520	144,065	125,000	132,116		(1,942)		5.431	2.377	MON	566	6,789	08/26/2011	10/15/2049
23305Y-AD-1	DBUBS Mortgage Tr CMO			2	1FML	126,241		116,5050	145,631	125,000	126,086		(118)		4.551	4.452	MON	474	5,689	08/11/2011	06/10/2021
50180C-AD-2	LB-UBS Comm Mtg Trust CMO			2	1FML	161,648		115,0000	172,500	150,000	157,858		(2,143)		5.347	3.722	MON	446	8,021	03/10/2011	10/15/2016
617459-AD-4	Morgan Stanley Capital I CMO			2	1FML	51,344		116,4310	58,216	50,000	51,172		(126)		4.661	4.334	MON	194	2,331	08/11/2011	06/15/2044
92936C-AJ-8	WF-RBS Comm Mtg Trust CMO			2	1FML	201,994		121,0980	242,196	200,000	201,721		(197)		4.902	4.798	MON	817	9,804	07/21/2011	07/15/2021
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						984,106	XXX	1,114,710	950,000	975,270		(5,853)			XXX	XXX	XXX	3,771	47,927	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
12622X-AD-2	CNH Equipment Trust			2	1FE	49,989		103,0510	51,526	50,000	49,993		3		2.040	2.055	MON	45	1,020	05/04/2011	10/17/2016
29366A-AA-2	Entergy Louisiana Investment			2	1FE	109,551		104,5300	114,533	109,569	109,556		3		2.040	2.043	JD	186	2,664	09/15/2011	09/01/2023
61750W-AX-1	Morgan Stanley Capital I			2	1FML	217,867		115,1240	230,248	200,000	213,045		(3,719)		5.332	3.244	MON	889	10,664	09/07/2011	12/15/2043
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						377,407	XXX	396,306	359,569	372,594		(3,713)			XXX	XXX	XXX	1,120	14,348	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,884,505	XXX	4,138,099	3,634,569	3,791,273		(43,151)			XXX	XXX	XXX	38,771	178,770	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Issuer Obligations						5,449,179	XXX	5,643,625	5,006,000	5,376,453	16,600	(47,231)			XXX	XXX	XXX	61,184	176,838	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,570,260	XXX	2,605,389	2,444,011	2,539,526		(8,314)			XXX	XXX	XXX	10,486	112,556	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						984,106	XXX	1,114,710	950,000	975,270		(5,853)			XXX	XXX	XXX	3,771	47,927	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						377,407	XXX	396,306	359,569	372,594		(3,713)			XXX	XXX	XXX	1,120	14,348	XXX	XXX
8399999 - Total Bonds						9,380,952	XXX	9,760,030	8,759,581	9,263,843	16,600	(65,109)			XXX	XXX	XXX	76,562	351,670	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Desig- nation	21 Date Acquired		
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amor- tization) Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)			19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	
NONE																					
8999999 - Total Preferred Stocks								XXX												XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
000361-10-5	AAR Corp			145,000	2,709	18,680	2,709	2,191		33		223		223		08/09/2012	
002535-30-0	Aaron's Inc			97,000	2,743	28,280	2,743	1,817	3	6		155		155		11/07/2011	
002824-10-0	Abbott Laboratories			670,000	43,885	65,500	43,885	32,320		1,347		6,211		6,211		01/19/2011	
008492-10-0	Agree Realty Corp			0	0	0	0	0		36						04/01/2009	
009158-10-6	Air Products & Chemicals Inc			170,000	14,283	84,020	14,283	11,961		425		(199)		(199)		06/17/2010	
011659-10-9	Alaska Air Group			70,000	3,016	43,090	3,016	2,472		544		544		544		10/26/2012	
012348-10-8	Albany International Corp CL A			170,000	3,856	22,680	3,856	4,067		116		(75)		(75)		04/21/2011	
01449J-10-5	Alere Inc			105,000	1,943	18,500	1,943	2,454				(512)		(512)		05/24/2012	
017175-10-0	Alleghany Corp			9,000	3,019	335,420	3,019	2,278				451		451		09/15/2009	
01748X-10-2	Allegiant Travel Co			40,000	2,936	73,410	2,936	1,668		80		803		803		02/24/2011	
025676-20-6	American Eqty Inv Life Hld Co			300,000	3,663	12,210	3,663	1,329		45		543		543		04/01/2009	
026874-78-4	American Intl Group Inc			1,110,000	39,183	35,300	39,183	39,477				(294)		(294)		10/19/2012	
032037-10-3	Ampco-Pittsburgh Corp			90,000	1,798	19,980	1,798	1,741		65		58		58		01/21/2010	
037411-10-5	Apache Corp			265,000	20,803	78,500	20,803	19,279		175		(3,201)		(3,201)		07/14/2009	
04621X-10-8	Assurant Inc			170,000	5,899	34,700	5,899	5,120		136		(1,050)		(1,050)		08/21/2012	
05508R-10-6	B&G Foods Inc			75,000	2,123	28,310	2,123	1,218		78		318		318		08/05/2011	
071813-10-9	Baxter Intl Inc			375,000	24,998	66,660	24,998	20,415	169	546		6,443		6,443		04/23/2010	
08160H-10-1	Benchmark Electronics Inc			60,000	997	16,620	997	669				189		189		04/01/2009	
085789-10-5	Berry Petroleum Co CL A			115,000	3,858	33,550	3,858	1,949		36		(923)		(923)		05/24/2012	
09746Y-10-5	Boise Inc			430,000	3,419	7,950	3,419	3,854		516		357		357		04/15/2011	
101137-10-7	Boston Scientific Corp			2,765,000	15,843	5,730	15,843	16,486				(643)		(643)		07/13/2012	
109696-10-4	Brinks Co			200,000	5,706	28,530	5,706	5,350		80		330		330		09/17/2009	
11133T-10-3	Broadridge Financial Solutions			60,000	1,373	22,880	1,373	1,274		11		20		20		11/24/2010	
115736-10-0	Brown Shoe Inc New			260,000	4,776	18,370	4,776	2,357		73		2,419		2,419		03/12/2012	
125137-10-9	CEC Entertainment Inc			80,000	2,655	33,190	2,655	2,370		37		285		285		08/08/2012	
12561W-10-5	Cleco Corp New			70,000	2,801	40,010	2,801	1,651		91		134		134		10/12/2009	
125906-10-7	CSS Industries Inc			130,000	2,846	21,890	2,846	2,262		78		256		256		04/01/2009	
126349-10-9	CSG Systems International Inc			275,000	5,000	18,180	5,000	4,311				954		954		03/01/2011	
127055-10-1	Cabot Corp			70,000	2,785	39,790	2,785	2,470		14		315		315		11/15/2012	
127190-30-4	CACI International Inc Class A			50,000	2,752	55,030	2,752	3,068				(316)		(316)		03/20/2012	
131193-10-4	Callaway Golf Co			165,000	1,073	6,500	1,073	1,207		7		160		160		04/01/2009	
140288-10-1	CapLease Inc			600,000	3,342	5,570	3,342	3,597		159		918		918		11/24/2010	
14067E-50-6	Capstead Mortgage Corp			270,000	3,097	11,470	3,097	2,892		437		(262)		(262)		04/01/2009	
144577-10-3	Carrizo Oil & Gas Inc			60,000	1,255	20,920	1,255	1,707				35	361	(326)		03/08/2011	
146229-10-9	Carter's Inc			20,000	1,113	55,650	1,113	472				317		317		08/24/2010	
147195-10-1	Cascade Corp			54,000	3,472	64,300	3,472	2,514		57		959		959		05/17/2012	
171232-10-1	Chubb Corp			360,000	27,115	75,320	27,115	20,149	148	583		2,196		2,196		09/23/2011	
171798-10-1	Cimarex Energy Co			55,000	3,175	57,730	3,175	1,021		25		(229)		(229)		04/01/2009	
17275R-10-2	Cisco Systems Inc			1,363,000	26,783	19,650	26,783	24,654		649		2,030		2,030		12/13/2012	
172967-42-4	Citigroup Inc			1,045,000	41,340	39,560	41,340	34,883		8		6,458		6,458		12/19/2012	
178566-10-5	City National Corp			20,000	990	49,520	990	1,020		30		107		107		09/23/2010	
20030N-10-1	Comcast Corp			625,000	23,363	37,380	23,363	16,227		305		7,136		7,136		02/09/2012	
203233-10-1	Commonwealth REIT			100,000	1,584	15,840	1,584	1,229		175		175	1,309	(80)		03/17/2010	
205826-20-9	Comtech Telecommunications			70,000	1,777	25,380	1,777	2,317		96		(227)		(227)		11/18/2011	
205887-10-2	ConAgra Inc			915,000	26,993	29,500	26,993	19,793		888		2,837		2,837		06/27/2008	
209341-10-6	Consolidated Graphics Inc			90,000	3,143	34,920	3,143	1,164				(1,202)		(1,202)		04/01/2009	
216831-10-7	Cooper Tire & Rubber			200,000	5,072	25,360	5,072	3,911		84		2,270		2,270		03/18/2010	
22025Y-40-7	Corrections Corp of America			100,000	3,547	35,470	3,547	2,024		60		1,510		1,510		07/12/2011	
247916-20-8	Denbury Resources Inc			140,000	2,268	16,200	2,268	2,049				154		154		03/01/2010	
25179M-10-3	Devon Energy Corp New			545,000	28,362	52,040	28,362	37,490		407		(4,999)		(4,999)		06/04/2012	
252603-10-5	Diamond Foods Inc			35,000	478	13,670	478	478		2		118	769	(651)		11/15/2011	
254687-10-6	Walt Disney Co			625,000	31,119	49,790	31,119	23,261		469		7,075		7,075		02/15/2012	
256603-10-1	Dole Food Co Inc			100,000	1,147	11,470	1,147	1,367				(220)		(220)		10/05/2012	

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
260003-10-8	Dover Corp			420,000	27,598	65.710	27,598	19,499		559		3,217		3,217		L	06/29/2011
26875P-10-1	EOG Resources Inc			330,000	39,861	120.790	39,861	33,535		190		7,730		7,730		L	06/04/2012
29264F-20-5	Endo Health Solutions Inc			60,000	1,576	26.270	1,576	1,055				(496)		(496)		L	04/01/2009
29266R-10-8	Energizer Holdings Inc			95,000	7,598	79.980	7,598	5,677		76		360		360		L	08/07/2012
30231G-10-2	Exxon Mobil Corp			80,000	6,924	86.550	6,924	6,267		117		543		543		L	06/04/2012
315405-10-0	Ferro Corp			180,000	752	4.180	752	752				1,048	1,176	(128)		L	08/02/2011
33582V-10-8	First Niagra Financial Group			140,000	1,110	7.930	1,110	1,160		34		152	235	(83)		L	09/13/2012
343498-10-1	Flowers Foods Inc			99,000	2,304	23.270	2,304	1,678		62		425		425		L	02/01/2011
343873-10-5	Flushing Financial Corp			170,000	2,608	15.340	2,608	1,057		88		461		461		L	04/01/2009
346091-70-5	Forest Oil Corp			60,000	401	6.690	401	401				(42)	369	(412)		L	02/24/2011
34958B-10-6	Fortress Investment Group LLC			295,000	1,295	4.390	1,295	1,349		10		(54)		(54)		L	11/15/2012
360271-10-0	Fulton Financial Corp			200,000	1,922	9.610	1,922	2,009		16		(87)		(87)		L	10/17/2012
361652-20-9	GFI Group Inc			260,000	842	3.240	842	900		65		(229)		(229)		L	04/01/2009
36191U-10-6	GT Advanced Technologies Inc			370,000	1,117	3.020	1,117	1,117				977	2,539	(1,561)		L	04/14/2011
370334-10-4	General Mills			605,000	24,448	40.410	24,448	19,170		768						L	06/29/2011
39153L-10-6	Greatbatch Inc			210,000	4,880	23.240	4,880	4,565				292		292		L	01/12/2012
404132-10-2	HCC Insurance Holdings Inc			105,000	3,907	37.210	3,907	3,269		47		770		770		L	08/21/2012
410345-10-2	Hanesbrands Inc			25,000	896	35.820	896	552				349		349		L	12/22/2011
414585-10-9	Harris Teeter Supermarkets Inc			45,000	1,735	38.560	1,735	1,471		46		(180)		(180)		L	03/14/2012
416515-10-4	Hartford Finl Servs Group			1,835,000	41,177	22.440	41,177	38,933	367	400		2,244		2,244		L	10/18/2012
419879-10-1	Hawaiian Holdings Inc			500,000	3,285	6.570	3,285	2,690				385		385		L	11/08/2011
431571-10-8	Hillenbrand Inc			120,000	2,713	22.610	2,713	2,437		93		35		35		L	12/02/2010
436106-10-8	HollyFrontier Corp			175,000	8,146	46.550	8,146	6,683		123		1,463		1,463		L	10/22/2012
440327-10-4	Horace Mann Educators Corp			100,000	1,996	19.960	1,996	823		55		625		625		L	04/01/2009
44106M-10-2	Hospitality Properties Trust			160,000	3,747	23.420	3,747	2,399		291		70		70		L	09/01/2010
443320-10-6	Hub Group Inc CL A			65,000	2,184	33.600	2,184	1,397				76		76		L	10/25/2011
446150-10-4	Huntington Bancshares			69,000	441	6.390	441	127	3	11		62		62		L	04/01/2009
449172-10-5	Hyster-Yale Materials			30,000	1,464	48.800	1,464	700		68		764		764		L	10/01/2012
45031U-10-1	IStar Financial Inc			420,000	3,423	8.150	3,423	3,396				1,095		1,095		L	02/24/2012
452308-10-9	Illinois Tool Works Inc			425,000	25,844	60.810	25,844	18,184		621		5,993		5,993		L	09/12/2007
457153-10-4	Ingram Micro Inc CL A			160,000	2,707	16.920	2,707	1,974				(203)		(203)		L	04/01/2009
459044-10-3	International Bancshares Corp			100,000	1,805	18.050	1,805	1,834		40		(29)		(29)		L	03/26/2010
459200-10-1	IBM Corp			140,000	26,817	191.550	26,817	22,959		462		1,074		1,074		L	02/14/2011
46625H-10-0	J P Morgan Chase & Co			941,000	41,376	43.970	41,376	39,476		803		8,269		8,269		L	12/19/2012
478160-10-4	Johnson & Johnson			438,000	30,704	70.100	30,704	28,500		1,051		1,980		1,980		L	03/15/2010
48203R-10-4	Juniper Networks Inc			590,000	11,605	19.670	11,605	10,561				(437)		(437)		L	10/03/2011
482686-10-2	K-Swiss Inc			155,000	521	3.360	521	453				68		68		L	03/02/2011
486587-10-8	Kaydon Corp			25,000	598	23.930	598	694	5	288		(164)		(164)		L	04/01/2009
489170-10-0	Kenametal Inc			150,000	6,000	40.000	6,000	5,837		89		525		525		L	05/24/2012
494368-10-3	Kimberly Clark			383,000	32,337	84.430	32,337	26,985	283	829		3,079		3,079		L	06/20/2012
494580-10-3	Kindred Healthcare Inc			180,000	1,948	10.820	1,948	1,948		463			634	(171)		L	04/01/2009
499005-10-6	Knight Capital Group Inc CL A			200,000	702	3.510	702	702				1,944		(1,944)		L	03/14/2012
53219L-10-9	LifePoint Hospitals Inc			130,000	4,908	37.750	4,908	2,751				78		78		L	08/25/2009
535678-10-6	Linear Technology			425,000	14,578	34.300	14,578	13,072		536		1,815		1,815		L	06/29/2011
53635B-10-7	Liquidity Services Inc			25,000	1,022	40.860	1,022	947				75		75		L	11/12/2012
538034-10-9	Live Nation Entertainment Inc			225,000	2,095	9.310	2,095	2,320				216		216		L	09/27/2012
56062Y-10-2	MainSource Financial Group Inc			290,000	3,674	12.670	3,674	2,411		23		1,114		1,114		L	04/01/2009
580135-10-1	McDonalds Corp			245,000	21,611	88.210	21,611	13,645		703		(2,969)		(2,969)		L	09/02/2009
583928-10-6	Medallion Financial Corp			240,000	2,818	11.740	2,818	1,792		199		86		86		L	04/01/2009
585055-10-6	Medtronic Inc			959,000	39,338	41.020	39,338	31,557		1,213		2,656		2,656		L	06/29/2011
58933Y-10-5	Merck & Co Inc			660,000	27,020	40.940	27,020	23,160	284	1,109		2,138		2,138		L	06/29/2010
594918-10-4	Microsoft Corp			1,100,000	29,403	26.730	29,403	27,558		913		847		847		L	06/29/2011
59522J-10-3	Mid-America Apartment Comm Inc			30,000	1,943	64.750	1,943	901		79		66		66		L	04/01/2009
600551-20-4	Miller Industries Inc			170,000	2,593	15.250	2,593	2,663		88		(79)		(79)		L	01/06/2012

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
62855J-10-4	Myriad Genetics Inc			100.000	2,725	27.250	2,725	2,127				631		631		L	03/31/2011
637138-10-8	National Penn Bancshares Inc			175.000	1,631	9.320	1,631	1,031		72		154		154		L	01/28/2010
638904-10-2	The Navigators Group Inc			35.000	1,787	51.070	1,787	1,807				(19)		(19)		L	11/05/2012
640079-10-9	Neenah Paper Inc			180.000	5,125	28.470	5,125	2,687		86		1,107		1,107		L	09/28/2011
64031N-10-8	Nelnet Inc CL A			200.000	5,958	29.790	5,958	3,409		280		1,064		1,064		L	12/11/2009
641288-10-8	Inteliquent Inc			260.000	668	2.570	668	3,071	780	780		(2,403)		(2,403)		L	01/23/2012
654106-10-3	Nike Inc CL B			390.000	20,124	51.600	20,124	15,849		363		1,332		1,332		L	12/10/2012
670872-10-0	OM Group Inc			100.000	2,220	22.200	2,220	2,220				1,514	1,533	(19)		L	11/30/2010
674599-10-5	Occidental Petroleum Corp			604.000	46,272	76.610	46,272	41,248		1,512		(9,910)		(9,910)		L	04/23/2012
680223-10-4	Old Republic Intl Corp			355.000	3,781	10.650	3,781	4,086		252		490		490		L	04/04/2011
68210P-10-7	Omega Protein Corp			200.000	1,224	6.120	1,224	1,224				1,258	1,460	(202)		L	06/21/2011
685564-10-6	Orbital Sciences Corp			200.000	2,754	13.770	2,754	2,810				(56)		(56)		L	02/28/2012
693475-10-5	PNC Financial Servs Group			505.000	29,447	58.310	29,447	30,816		783		323		323		L	06/29/2011
693506-10-7	PPG Industries			140.000	18,949	135.350	18,949	12,377		328		7,260		7,260		L	02/15/2011
701081-10-1	Parker Drilling Co			430.000	1,978	4.600	1,978	2,770				(792)		(792)		L	03/01/2012
701094-10-4	Parker-Hannifin			302.000	25,688	85.060	25,688	15,922		489		2,661		2,661		L	06/29/2011
709600-10-0	Penson Worldwide Inc			290.000	9	0.032	9	9				327		(327)		L	04/01/2009
709789-10-1	Peoples Bancorp Inc			170.000	3,473	20.430	3,473	2,927		58		546		546		L	04/10/2012
713448-10-8	Pepsico Inc			475.000	32,504	68.430	32,504	30,526	255	1,000		988		988		L	02/14/2011
717081-10-3	Pfizer Inc			1,692.000	42,435	25.080	42,435	29,908		1,489		5,820		5,820		L	10/15/2009
71714F-10-4	PharMerica Corp			280.000	3,987	14.240	3,987	2,834				1,154		1,154		L	07/25/2012
73179P-10-6	Polyone Corp			0.000					5							L	02/29/2012
736508-84-7	Portland Gen Electric Co			210.000	5,746	27.360	5,746	4,615	57	225		435		435		L	01/21/2011
742718-10-9	Procter & Gamble Co			560.000	38,018	67.890	38,018	27,954		1,238		661		661		L	06/29/2011
743315-10-3	Progressive Corp			650.000	13,715	21.100	13,715	13,878				(163)		(163)		L	12/26/2012
744320-10-2	Prudential Financial Inc			440.000	23,465	53.330	23,465	21,431		704		1,412		1,412		L	06/29/2011
74834L-10-0	Quest Diagnostics Inc			325.000	18,938	58.270	18,938	16,966		221		68		68		L	07/21/2010
750438-10-3	Radioshack Corp COM			200.000	424	2.120	424	424		50		(176)	1,342	(1,518)		L	04/01/2009
758075-40-2	Redwood Trust Inc			75.000	1,267	16.890	1,267	1,244		75		503		503		L	05/26/2009
760281-20-4	Republic Bancorp Ky CL A			130.000	2,747	21.130	2,747	2,391	21	226		(230)		(230)		L	11/10/2009
78709Y-10-5	Saia Inc			130.000	3,006	23.120	3,006	1,682				1,383		1,383		L	06/07/2011
807066-10-5	Scholastic Corp			90.000	2,660	29.560	2,660	2,715		45		(37)		(37)		L	01/06/2010
808513-10-5	Charles Schwab Corp			1,460.000	20,966	14.360	20,966	18,999		116		1,967		1,967		L	12/14/2012
816300-10-7	Selective Insurance Group			145.000	2,794	19.270	2,794	2,510		66		227		227		L	07/27/2012
83066R-10-7	Skilled Healthcare Group Inc CL A			120.000	764	6.370	764	655				109		109		L	02/22/2011
830879-10-2	SkyWest Inc			140.000	1,744	12.460	1,744	1,727		22		(18)		(18)		L	04/01/2009
845467-10-9	Southwestern Energy Co			40.000	1,336	33.410	1,336	1,184				59		59		L	04/01/2009
85254C-30-5	Stage Stores Inc			140.000	3,469	24.780	3,469	1,430		53		1,525		1,525		L	04/01/2009
852857-20-0	Stamps.com Inc			40.000	1,008	25.200	1,008	834				174		174		L	07/30/2012
852891-10-0	Stancorp Financial Group			20.000	733	36.670	733	456		19		(2)		(2)		L	04/01/2009
859152-10-0	STERIS Corp			15.000	521	34.730	521	338		11		74		74		L	05/28/2009
859158-10-7	Sterling Bancorp			130.000	1,184	9.110	1,184	1,225		40		17		17		L	09/19/2012
871829-10-7	Sysco Corp			840.000	26,594	31.660	26,594	28,171		907		1,957		1,957		L	11/12/2007
872540-10-9	TJX Cos Inc			575.000	24,409	42.450	24,409	24,286				123		123		L	12/21/2012
878237-10-6	Tech Data Corp			50.000	2,277	45.530	2,277	2,550				(273)		(273)		L	05/16/2012
87929J-10-3	TeleCommunication Systems Inc CL A			650.000	1,606	2.470	1,606	1,606				1,612	1,534	78		L	07/29/2011
880349-10-5	Tenneco Inc			100.000	3,511	35.110	3,511	3,838				537		537		L	05/07/2012
881609-10-1	Tesoro Corp			150.000	6,608	44.050	6,608	2,363		41		3,104		3,104		L	11/30/2010
88579Y-10-1	3M Co			295.000	27,391	92.850	27,391	24,004		696		3,280		3,280		L	06/29/2011
891092-10-8	Toro Co			45.000	1,934	42.980	1,934	1,041		26		569		569		L	07/01/2012
89417E-10-9	Travelers Cos Inc			125.000	8,978	71.820	8,978	6,904		224		1,581		1,581		L	06/29/2011
896522-10-9	Trinity Industries Inc			80.000	2,866	35.820	2,866	837		32		461		461		L	08/11/2010
90187B-10-1	Two Harbors Investment Corp			260.000	2,881	11.080	2,881	2,449		366		478		478		L	12/27/2011
902681-10-5	UGI Corp			90.000	2,944	32.710	2,944	2,122	24	95		298		298		L	10/12/2009

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
90329H-10-7	USANA Health Sciences Inc			70,000	2,305	32,930	2,305	3,010				(704)		(704)		L	12/11/2012
90341G-10-3	USA Mobility Inc			160,000	1,869	11,680	1,869	1,490		120		(350)		(350)		L	04/01/2009
910340-10-8	United Fire Group			25,000	546	21,840	546	430		11		116		116		L	05/03/2012
911268-10-0	United Online Inc			300,000	1,677	5,590	1,677	1,632		120		45		45		L	10/26/2009
913017-10-9	United Technologies Corp			560,000	45,926	82,010	45,926	27,097		1,137		4,995		4,995		L	06/29/2011
913456-10-9	Universal Corp			70,000	3,494	49,910	3,494	2,849		137		277		277		L	03/11/2010
918204-10-8	V F Corp			175,000	26,420	150,970	26,420	25,894		469		526		526		L	04/09/2012
949746-10-1	Wells Fargo & Co New			840,000	28,711	34,180	28,711	22,696		739		5,561		5,561		L	06/29/2011
950810-10-1	WesBanco Inc			49,000	1,089	22,220	1,089	1,018	9			70		70		L	10/16/2012
966387-10-2	Whiting Petroleum Corp			85,000	3,686	43,370	3,686	1,570				(216)		(216)		L	11/07/2012
976391-30-0	Winthrop Realty Trust			255,000	2,818	11,050	2,818	2,453		146		199		199		L	11/13/2012
733174-70-0	Popular Inc		F	89,000	1,850	20,790	1,850	1,769		719		403		316		L	11/02/2012
60585R-10-6	Assured Guaranty Ltd		F	540,000	7,684	14,230	7,684	8,619		187		631		631		L	07/30/2012
630397-10-6	Endurance Specialty Hlds Ltd		F	120,000	4,763	39,690	4,763	2,987		149		173		173		L	04/01/2009
639300-10-1	Global Sources Ltd		F	213,000	1,380	6,480	1,380	1,378				477	143	333		L	03/14/2012
G7127P-10-0	Platinum Underwriters Hld Ltd		F	50,000	2,300	46,000	2,300	1,431		16		595		595		L	04/01/2009
P16994-13-2	Banco Latinoamericano de Expor		F	270,000	5,821	21,560	5,821	2,737		284		1,488		1,488		L	04/01/2009
P8744Y-10-2	Steiner Leisure Ltd		F	120,000	5,798	48,318	5,798	3,897				345		345		L	11/29/2012
9099999 - Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,664,971	XXX	1,664,971	1,397,051	2,424	37,158		140,659	16,078	124,581		XXX	XXX
Mutual Funds																	
04314H-85-7	Artisan Intl Val Fund Instl Shares			19,381,000	589,771	30,430	589,771	523,118		9,189		101,281		101,281		L	12/19/2012
29875E-10-0	American EuroPacific Growth Fd Cl F-2			12,080,000	497,105	41,150	497,105	465,555		9,669		71,604		71,604		L	12/26/2012
9299999 - Subtotal - Mutual Funds					1,086,876	XXX	1,086,876	988,673		18,858		172,885		172,885		XXX	XXX
9799999 - Total Common Stocks					2,751,848	XXX	2,751,848	2,385,724	2,424	56,017		313,544	16,078	297,466		XXX	XXX
9899999 - Total Preferred and Common Stocks					2,751,848	XXX	2,751,848	2,385,724	2,424	56,017		313,544	16,078	297,466		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues _____, the total \$ value (included in Column 8) of all such issues \$ _____

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
38377R-VK-8	Government National Mtg Assn CMO 3.000% 04/20/39		04/20/2012	Suntrust Cap Mkts Inc		111,456	105,598	211
912810-PV-4	U S Treasury Notes TIPS 1.750% 01/15/28		06/06/2012	Barclays Capital		204,442	145,000	1,100
912828-DH-0	U S Treasury Notes TIPS 1.625% 01/15/15		12/26/2012	BNP		51,486	40,000	353
912828-ET-3	U S Treasury Notes TIPS 2.000% 01/15/16		04/16/2012	Nomura Sec Intl		81,500	63,000	369
912828-JE-1	U S Treasury Notes TIPS 1.375% 07/15/18		01/19/2012	Morgan Stanley		95,546	80,000	16
912828-QD-5	U S Treasury Notes TIPS 0.125% 04/15/16		08/16/2012	Bank Of America		92,688	85,000	37
912828-QV-5	U S Treasury Notes TIPS 0.625% 07/15/21		06/27/2012	UBS Securities Inc		204,976	180,000	520
912828-SA-9	U S Treasury Notes TIPS 0.125% 01/15/22		08/16/2012	J P Morgan		53,481	50,000	6
912828-SQ-4	U S Treasury Notes TIPS 0.125% 04/15/17		12/26/2012	Goldman Sachs		48,004	44,000	11
059999. Subtotal - Bonds - U.S. Governments						943,577	792,598	2,623
Bonds - U.S. Special Revenues								
18085P-LL-6	Clark Cnty NV Arpt Rev BAB 6.881% 07/01/42		05/10/2012	Merrill Lynch		56,991	50,000	1,281
31281J-O9-4	FHLMC Pool #G08479 3.500% 03/01/42		02/23/2012	Cantor Fitzgerald & Co		128,524	124,403	133
31292S-AH-3	FHLMC Pool #C09008 3.000% 08/01/42		07/19/2012	Credit Suisse		80,151	77,523	78
31306X-2A-0	FHLMC Pool #J20769 2.500% 10/01/27		11/21/2012	Cantor Fitzgerald & Co		308,080	295,986	349
3136A4-DA-4	Federal National Mtg Assn CMO 2.500% 05/25/30		04/19/2012	Barclays Capital		84,748	82,668	132
3136A5-YC-4	Federal National Mtg Assn CMO 2.500% 04/25/31		04/19/2012	Barclays Capital		89,302	87,498	140
3136A6-CX-8	Federal National Mtg Assn CMO 3.500% 12/25/39		05/09/2012	Suntrust Cap Mkts Inc		126,141	118,494	150
3137A8-RX-8	Federal Home Loan Mtg Corp CMO 3.000% 10/15/38		04/25/2012	Suntrust Cap Mkts Inc		82,600	79,388	192
3138EE-QV-4	FNMA Pool #AK9467 3.000% 03/01/27		04/18/2012	Credit Suisse		229,901	220,860	294
313970-LT-3	Federal National Mtg Assn 3.000% 04/25/40		05/02/2012	Suntrust Cap Mkts Inc		81,516	77,485	39
31398V-7F-7	Federal Home Loan Mtg Corp CMO 4.000% 03/15/25		05/01/2012	Jefferies & Co		85,148	80,139	27
593791-EM-4	Miami University OH Rev BAB 6.772% 09/01/35		06/07/2012	Barclays Capital		63,886	50,000	950
709221-TF-2	Pennsylvania St Turnpike 5.848% 12/01/37		06/07/2012	Barclays Capital		117,839	100,000	179
319999. Subtotal - Bonds - U.S. Special Revenues						1,534,827	1,444,443	3,943
Bonds - Industrial and Miscellaneous (Unaffiliated)								
263901-AC-4	Duke Energy Indiana Inc 3.750% 07/15/20		02/03/2012	HSBC Securities Inc		53,948	50,000	120
389999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						53,948	50,000	120
839999. Total - Bonds - Part 3						2,532,352	2,287,041	6,686
839998. Total - Bonds - Part 5						2,286,712	2,180,832	7,556
839999. Total - Bonds						4,819,064	4,467,873	14,242
899997. Total - Preferred Stocks - Part 3							XXX	
899998. Total - Preferred Stocks - Part 5							XXX	
899999. Total - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
000361-10-5	AAR Corp		08/09/2012	Various	70,000	1,048		
011659-10-9	Alaska Air Group		10/26/2012	Various	55,000	2,472		
011659-10-9	Alaska Air Group		03/19/2012	Stock Split	15,000			
01449J-10-5	Alere Inc		05/24/2012	Various	105,000	2,454		
026874-78-4	American Intl Group Inc		10/19/2012	Various	1,110,000	39,477		
04621X-10-8	Assurant Inc		08/21/2012	J P Morgan	5,000	175		
085789-10-5	Berry Petroleum Co CL A		05/24/2012	Keybank Capital Mrkt	15,000	580		
101137-10-7	Boston Scientific Corp		07/13/2012	Various	2,765,000	16,486		
115736-10-0	Brown Shoe Inc New		03/12/2012	Merrill Lynch	260,000	2,357		
125137-10-9	CEC Entertainment Inc		08/08/2012	Various	80,000	2,370		
127055-10-1	Cabot Corp		11/15/2012	Merrill Lynch	70,000	2,470		
127190-30-4	CACI International Inc Class A		03/20/2012	Investment Technology	50,000	3,068		
147195-10-1	Cascade Corp		05/17/2012	Investment Technology	54,000	2,514		
17275R-10-2	Cisco Systems Inc		12/13/2012	J P Morgan	65,000	1,286		
172967-42-4	Citigroup Inc		12/19/2012	Various	1,045,000	34,883		
20030N-10-1	Comcast Corp		02/09/2012	Various	625,000	16,227		
25179M-10-3	Devon Energy Corp New		06/04/2012	Various	145,000	8,561		
254687-10-6	Walt Disney Co		02/15/2012	Various	310,000	12,231		
256603-10-1	Dole Food Co Inc		10/05/2012	Investment Technology	100,000	1,367		
26875P-10-1	EOG Resources Inc		06/04/2012	Various	95,000	8,981		
29266R-10-8	Energizer Holdings Inc		08/07/2012	Various	15,000	1,040		
30231G-10-2	Exxon Mobil Corp		06/04/2012	Sanford Bernstein	55,000	4,262		
33582V-10-8	First Niagra Financial Group		09/13/2012	Cantor Fitzgerald & Co	45,000	373		
34958B-10-6	Fortress Investment Group LLC		11/15/2012	Merrill Lynch	295,000	1,349		
360271-10-0	Fulton Financial Corp		10/17/2012	Merrill Lynch	200,000	2,009		

E 13

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
39153L-10-6	Greatbatch Inc		01/12/2012	UBS Securities Inc	130.000	2.820		
404132-10-2	HCC Insurance Holdings Inc		08/21/2012	Various	60.000	1.900		
414585-10-9	Harris Teeter Supermarkets Inc		03/14/2012	Credit Suisse	5.000	210		
416515-10-4	Hartford Finl Servs Group		10/18/2012	Various	1,835.000	38.933		
436106-10-8	HollyFrontier Corp		10/22/2012	Various	175.000	6.683		
449172-10-5	Hyster-Yale Materials		10/01/2012	Spin Off	30.000	700		
45031U-10-1	IStar Financial Inc		02/24/2012	Various	65.000	450		
46625H-10-0	J P Morgan Chase & Co		12/19/2012	Various	420.000	15.783		
489170-10-0	Kennametal Inc		05/24/2012	Instinet	5.000	180		
494368-10-3	Kimberly Clark		06/20/2012	Various	170.000	13.589		
499005-10-6	Knight Capital Group Inc CL A		03/14/2012	Investment Technology	200.000	2.646		
53635B-10-7	Liquidity Services Inc		11/12/2012	RW Baird	25.000	947		
538034-10-9	Live Nation Entertainment Inc		09/27/2012	Various	70.000	591		
600551-20-4	Miller Industries Inc		01/06/2012	JonesTrading Inst	70.000	1,098		
638904-10-2	The Navigators Group Inc		11/05/2012	Merrill Lynch	35.000	1,807		
64128B-10-8	Intelligent Inc		01/23/2012	Investment Technology	260.000	3,071		
654106-10-3	Nike Inc CL B		12/10/2012	Stock Split	195.000			
674599-10-5	Occidental Petroleum Corp		04/23/2012	UBS Securities Inc	70.000	6.147		
685564-10-6	Orbital Sciences Corp		02/28/2012	UBS Securities Inc	200.000	2,810		
701081-10-1	Parker Drilling Co		03/01/2012	Various	430.000	2,770		
709789-10-1	Peoples Bancorp Inc		04/10/2012	Investment Technology	170.000	2,927		
71714F-10-4	PharMerica Corp		07/25/2012	Various	280.000	2,834		
743315-10-3	Progressive Corp		12/26/2012	Various	650.000	13,878		
8008513-10-5	Charles Schwab Corp		12/14/2012	Various	1,460.000	18,999		
816300-10-7	Selective Insurance Group		07/27/2012	Various	60.000	1,060		
852857-20-0	Stamps.com Inc		07/30/2012	Various	40.000	834		
859158-10-7	Sterling Bancorp		09/19/2012	Sandler O' Neill & Partners	25.000	260		
872540-10-9	TJK Cos Inc		12/21/2012	Various	575.000	24,286		
878237-10-6	Tech Data Corp		05/16/2012	Investment Technology	50.000	2,550		
880349-10-5	Tenneco Inc		05/07/2012	J P Morgan	15.000	443		
891092-10-8	Toro Co		07/01/2012	Stock Split	23.000			
90328M-10-7	USANA Health Sciences Inc		12/11/2012	UBS Securities Inc	70.000	3,010		
910340-10-8	United Fire Group		05/03/2012	Various	25.000	430		
918204-10-8	V F Corp		04/09/2012	Various	175.000	25,894		
950810-10-1	WesBanco Inc		10/16/2012	Investment Technology	49.000	1,018		
966387-10-2	Whiting Petroleum Corp		11/07/2012	UBS Securities Inc	15.000	634		
976391-30-0	Winthrop Realty Trust		11/13/2012	Barclays Capital	30.000	330		
733174-70-0	Popular Inc	F	11/02/2012	Various	55.000	1,062		
60585R-10-6	Assured Guaranty Ltd	F	07/30/2012	Various	40.000	483		
639300-10-1	Global Sources Ltd	F	03/14/2012	UBS Securities Inc	20.000	111		
P8744Y-10-2	Steiner Leisure Ltd	F	11/29/2012	Liquidnet Inc	10.000	460		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					372,676	XXX	
Common Stocks - Mutual Funds								
04314H-85-7	Artisan Intl Val Fund Instl Shares		12/19/2012	Motorists	301.000	9,189		
29875E-10-0	American EuroPacific Growth Fd Cl F-2		12/26/2012	Motorists	237.000	9,669		
9299999	Subtotal - Common Stocks - Mutual Funds					18,858	XXX	
9799997	Total - Common Stocks - Part 3					391,535	XXX	
9799998	Total - Common Stocks - Part 5					3,313	XXX	
9799999	Total - Common Stocks					394,848	XXX	
9899999	Total - Preferred and Common Stocks					394,848	XXX	
9999999	Totals					5,213,911	XXX	14,242

E13.1

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	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 During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
3133XF-KF-2	Federal Home Loan Bank	5.625%	06/11/21	BNP		382,806	300,000	349,815	347,150		(1,480)		(1,480)		345,669		37,137	37,137	6,844	06/11/2021
3135G0-BR-3	Federal National Mtg Assn	0.500%	08/09/13	Bank Of America		275,919	275,000	274,780	274,833		5		5		274,838		1,081	1,081	603	08/09/2013
362194-KB-7	GNMA Pool #266790	9.000%	08/15/31	Paydown		16,171	16,171	17,141	16,834		(663)		(663)		16,171				799	08/15/2031
36219Q-YP-2	GNMA Pool #256418	9.500%	07/15/19	Paydown		1,337	1,337	1,346	1,338		(1)		(1)		1,337					07/15/2019
36291B-KJ-5	GNMA Pool #623197	6.500%	11/15/18	Paydown		36,329	36,329	39,054	38,098		(1,769)		(1,769)		36,329				1,289	11/15/2018
912810-PS-1	U S Treasury Notes TIPS	2.375%	01/15/27	BNP		79,323	51,000	60,839	62,895	(2,538)	(224)		(2,762)		60,133		19,190	19,190	1,591	01/15/2027
912810-PV-4	U S Treasury Notes TIPS	1.750%	01/15/28	UBS Securities Inc		138,835	100,000	104,848	109,171	(4,399)	(29)		(4,428)		104,743		34,091	34,091	1,816	01/15/2028
912810-OP-6	U S Treasury Notes TIPS	2.125%	02/15/41	Nomura Sec Intl		126,338	90,000	125,920	125,633	218	(51)		166		125,799		539	539	849	02/15/2041
912828-BD-1	U S Treasury Notes TIPS	1.875%	07/15/13	BNP		95,793	74,000	93,288	94,164	(3,883)	(80)		(3,963)		90,202		5,591	5,591	864	07/15/2013
912828-ET-3	U S Treasury Notes TIPS	2.000%	01/15/16	Goldman Sachs		88,367	69,000	84,181	85,064	(1,670)	(69)		(1,738)		83,325		5,042	5,042	796	01/15/2016
912828-GX-2	U S Treasury Notes TIPS	2.625%	07/15/17	Morgan Stanley		85,078	65,000	79,637	80,532	(2,114)	(72)		(2,187)		78,346		6,732	6,732	942	07/15/2017
912828-KM-1	U S Treasury Notes TIPS	1.250%	04/15/14	Jefferies & Co		78,363	70,000	75,345	77,045	(3,034)	(391)		(3,425)		73,620		4,743	4,743	607	04/15/2014
912828-LA-6	U S Treasury Notes TIPS	1.875%	07/15/19	Morgan Stanley		117,779	92,000	99,760	102,920	(4,167)	(193)		(4,360)		98,560		19,219	19,219	1,383	07/15/2019
912828-PX-2	U S Treasury Notes	3.625%	02/15/21	Various		693,443	600,000	613,291	612,369	(383)			(383)		611,986		81,457	81,457	15,257	02/15/2021
912828-QV-5	U S Treasury Notes TIPS	0.625%	07/15/21	Various		303,638	275,000	293,664	292,939	563	(425)		137		293,077		10,561	10,561	1,219	07/15/2021
912828-RC-6	U S Treasury Notes	2.125%	08/15/21	JP Morgan		169,588	165,000	164,026	164,026		4		4		164,030		5,558	5,558	1,477	08/15/2021
0599999. Subtotal - Bonds - U.S. Governments						2,689,106	2,279,836	2,476,906	2,485,009	(21,024)	(5,821)		(26,845)		2,458,164		230,942	230,942	36,404	XXX
Bonds - U.S. Special Revenues																				
31371N-XK-6	FNMA Pool #257282	5.500%	07/01/28	Keybank Capital Mrkt		418,116	383,373	379,540	379,646		(34)		(34)		379,612		38,504	38,504	11,128	07/01/2028
31371N-XK-6	FNMA Pool #257282	5.500%	07/01/28	Paydown		87,488	87,488	86,613	86,637		851		851		87,488				1,393	07/01/2028
3137EA-CW-7	Fed Home Loan Mtg Corp	2.000%	08/25/16	Bank Of America		209,666	200,000	207,234	207,225	(530)			(530)		206,695		2,971	2,971	2,800	08/25/2016
914455-KA-7	Univ Mich Univ Rev BAB	5.593%	04/01/40	Fidelity Investments		280,692	225,000	230,024	229,949		(3)		(3)		229,946		50,746	50,746	3,740	04/01/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						995,962	895,861	903,410	903,458	283	(3)		283		903,741		92,222	92,222	19,061	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
002824-AT-7	Abbott Laboratories	5.875%	05/15/16	Corp Reorg/Merger		118,348	100,000	116,280	112,358		(2,327)		(2,327)		110,031		8,317	8,317	5,842	05/15/2016
	Cabela's Master Cr Card Tr	144A 2.390%	06/17/19																	
126802-BR-7			01/25/2012	Barclays Capital		52,063	50,000	49,991	49,992						49,992		2,071	2,071	149	06/17/2019
29366A-AA-2	Entergy Louisiana Investmt	2.040%	09/01/23	Paydown		15,431	15,431	15,428	15,428		2		2		15,431				299	09/01/2023
30224X-AA-2	Extended Stay America Tr	CMO 2.951%	11/5/15	Paydown		220,494	220,494	218,634	218,972		1,522		1,522		220,494				6,448	11/05/2015
369550-AN-8	General Dynamics Corp	5.250%	02/01/14	Call 105.1770		157,766	150,000	166,161	158,791	(3,888)			(3,888)		154,902		2,863	2,863	10,631	02/01/2014
369604-AY-9	General Electric	5.000%	02/01/13	Stifel Nicholas & Co		100,631	100,000	107,367	103,034	(2,637)			(2,637)		100,397		234	234	6,792	02/01/2013
494368-AY-9	Kimberly Clark	4.875%	08/15/15	Wells Fargo Financial		111,310	100,000	111,037	107,928	(1,993)			(1,993)		105,936		5,374	5,374	6,432	08/15/2015
670346-AG-0	Nucor Corp	5.750%	12/01/17	Keybank Capital Mrkt		120,284	100,000	113,534	111,070	(1,605)			(1,605)		109,465		10,819	10,819	5,894	12/01/2017
742718-BZ-1	Procter & Gamble Co	4.850%	12/15/15	JP Morgan		114,807	100,000	112,466	109,172	(105)			(105)		109,067		5,740	5,740	445	12/15/2015
931142-BY-8	Wal-Mart Stores Inc	4.500%	07/01/15	Wells Fargo Financial		137,381	125,000	134,588	131,555	(1,701)			(1,701)		129,854		7,527	7,527	8,109	07/01/2015
983024-AA-8	Wyeth	5.500%	03/15/13	Call 101.1405		151,711	150,000	165,774	156,374	(5,209)			(5,209)		151,166		545	545	10,565	03/15/2013
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,300,225	1,210,925	1,311,259	1,274,674	(17,940)	(17,940)		(17,940)		1,256,734		43,491	43,491	61,606	XXX
8399997. Total - Bonds - Part 4						4,985,293	4,386,622	4,691,575	4,663,140	(21,024)	(23,478)		(44,502)		4,618,638		366,654	366,654	117,071	XXX
8399998. Total - Bonds - Part 5						2,291,207	2,180,832	2,286,712			(8,309)		(8,309)		2,278,402		12,805	12,805	16,155	XXX
8399999. Total - Bonds						7,276,500	6,567,454	6,978,286	4,663,140	(21,024)	(31,787)		(52,811)		6,897,040		379,460	379,460	133,226	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
002824-10-0	Abbott Laboratories		01/13/2012	Weeden & Co		6,922		5,897	7,029	(1,132)			(1,132)		5,897		1,025	1,025		.60
009158-10-6	Air Products & Chemicals Inc		11/01/2012	Various		9,050		8,092	9,797	(1,705)			(1,705)		8,092		959	959	268	
01748X-10-2	Allegiant Travel Co		07/13/2012	Various		967		646	800	(155)			(155)		646		322	322		
025816-10-9	American Express Co		05/01/2012	Barclays Capital		355,000	21,612	16,517	16,745	(228)			(228)		16,517		5,095	5,095	135	
031162-10-0	Amgen Inc		10/16/2012	Various		295,000	24,197	17,085	18,942	(1,857)			(1,857)		17,085		7,111	7,111	248	
032511-10-7	Anadarko Petroleum Corp		06/04/2012	Various		670,000	43,749	31,679	51,141	(19,462)			(19,462)		31,679		12,069	12,069	57	
037411-10-5	Apache Corp		01/13/2012	Weeden & Co		15,000	1,379	1,298	1,359	(61)			(61)		1,298		81	81		
037598-10-9	Apogee Enterprises Inc		11/26/2012	Various		140,000	2,271	1,557	1,716	(159)			(159)		1,557		714	714	20	
042690-10-0	Arris Group Inc		05/14/2012	Merrill Lynch		100,000	1,251	1,155	1,082	73			73		1,155		96	96		

E14

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 During Year	Stated Contractual Maturity Date
04621X-10-8	Assurant Inc		03/08/2012	Merrill Lynch	10,000	419		253	411	(157)			(157)		253		166	166		2
05379B-10-7	Avista Corp		12/11/2012	UBS Securities Inc	140,000	3,357		3,472	3,605	(133)			(133)		3,472		(115)	(115)		162
05508R-10-6	B&G Foods Inc		08/03/2012	Various	15,000	429		195	361	(166)			(166)		195		234	234		12
085789-10-5	Berry Petroleum Co CL A		04/03/2012	UBS Securities Inc	10,000	485		113	420	(307)			(307)		113		372	372		1
096761-10-1	Bob Evans Farms		05/14/2012	Merrill Lynch	40,000	1,541		899	1,342	(443)			(443)		899		642	642		10
109473-40-5	Brightpoint Inc		01/18/2012	Investment Technology	440,000	5,136		3,754	4,734	(981)			(981)		3,754		1,382	1,382		
131193-10-4	Callaway Golf Co		04/03/2012	Morgan Stanley	80,000	552		585	442	143			143		585		(33)	(33)		1
146229-10-9	Carter's Inc		02/29/2012	Goldman Sachs	10,000	471		237	398	(161)			(161)		237		234	234		
171232-10-1	Chubb Corp		01/13/2012	Weeden & Co	55,000	3,785		2,940	3,807	(867)			(867)		2,940		845	845		21
171871-10-6	Cincinnati Bell Inc		03/01/2012	Various	680,000	2,559		1,610	2,060	(450)			(450)		1,610		948	948		
17275R-10-2	Cisco Systems Inc		01/13/2012	Weeden & Co	115,000	2,174		1,875	2,079	(205)			(205)		1,875		299	299		7
203607-10-6	Community Bank System Inc		03/09/2012	UBS Securities Inc	140,000	3,815		2,372	3,892	(1,520)			(1,520)		2,372		1,443	1,443		36
205887-10-2	ConAgra Inc		01/13/2012	Weeden & Co	160,000	4,285		3,646	4,224	(578)			(578)		3,646		639	639		
21871D-10-3	CoreLogic Inc		09/13/2012	Various	150,000	3,447		2,626	1,940	686			686		2,626		821	821		
25179M-10-3	Devon Energy Corp New		02/06/2012	Various	365,000	23,004		24,899	22,630	2,269			2,269		24,899		(1,896)	(1,896)		
26875P-10-1	EOG Resources Inc		12/20/2012	Various	95,000	10,818		9,634	9,358	275			275		9,634		1,185	1,185		48
29084Q-10-0	EMCOR Group Inc		02/28/2012	Investment Technology	120,000	3,362		2,685	3,217	(532)			(532)		2,685		677	677		6
30225X-10-3	Exterran Holdings Inc		08/07/2012	Goldman Sachs	90,000	1,572		819	819						819		753	753		
30231G-10-2	Exxon Mobil Corp		12/21/2012	Various	320,000	28,912		19,695	27,123	(7,428)			(7,428)		19,695		9,217	9,217		464
31847R-10-2	First American Corp		01/25/2012	Various	30,000	442		550	380	169			169		550		(108)	(108)		2
34341Z-10-2	Fluor Corp		12/04/2012	Various	210,000	11,257		11,719	10,553	1,166			1,166		11,719		(462)	(462)		145
343498-10-1	Flowers Foods Inc		05/31/2012	Various	90,000	1,939		1,498	1,708	(211)			(211)		1,498		441	441		14
370334-10-4	General Mills		01/13/2012	Weeden & Co	130,000	5,271		3,731	5,253	(1,523)			(1,523)		3,731		1,541	1,541		40
410345-10-2	Hanesbrands Inc		08/01/2012	Various	65,000	1,995		1,480	1,421	59			59		1,480		515	515		
440327-10-4	Horace Mann Educators Corp		11/29/2012	Various	135,000	2,515		1,680	1,851	(171)			(171)		1,680		835	835		47
446150-10-4	Huntington Bancshares		11/02/2012	Various	240,000	1,555		440	1,318	(877)			(877)		440		1,115	1,115		29
452308-10-9	Illinois Tool Works Inc		01/13/2012	Weeden & Co	70,000	3,429		3,588	3,270	319			319		3,588		(160)	(160)		25
458118-10-6	Integrated Device Technology		02/29/2012	Investment Technology	370,000	2,551		1,998	2,020	(22)			(22)		1,998		553	553		
459044-10-3	International Bancshares Corp		11/08/2012	First Clearing Corp	100,000	1,864		1,834	1,834						1,834		30	30		40
459200-10-1	IBM Corp		01/13/2012	Weeden & Co	20,000	3,575		3,283	3,678	(395)			(395)		3,283		292	292		
460321-20-1	International Shipholding Corp		03/26/2012	Investment Technology	120,000	2,737		2,382	2,243	139			139		2,382		355	355		45
46625H-10-0	J P Morgan Chase & Co		01/13/2012	Weeden & Co	105,000	3,728		5,032	3,491	1,541			1,541		5,032		(1,303)	(1,303)		26
478160-10-4	Johnson & Johnson		01/13/2012	Weeden & Co	40,000	2,594		2,618	2,623	(5)			(5)		2,618		(24)	(24)		
48203R-10-4	Juniper Networks Inc		01/13/2012	Weeden & Co	100,000	2,084		1,875	2,041	(166)			(166)		1,875		209	209		
486587-10-8	Kaydon Corp		02/24/2012	Keybank Capital Mkt	5,000	190		139	153	(14)			(14)		139		51	51		1
494368-10-3	Kimberly Clark		01/13/2012	Weeden & Co	50,000	3,622		3,140	3,678	(538)			(538)		3,140		482	482		35
53219L-10-9	LifePoint Hospitals Inc		10/03/2012	Investment Technology	50,000	2,176		1,037	1,858	(820)			(820)		1,037		1,139	1,139		
53635B-10-7	Liquidity Services Inc		04/26/2012	RW Baird	9,000	486		99	332	(233)			(233)		99		388	388		
54222A-10-6	Lone Pine Resources Inc		10/10/2012	Various	36,000	57		354	252	102			102		354		(297)	(297)		
571748-10-2	Marsh & McLennan Cos Inc		02/17/2012	Various	670,000	21,582		14,307	21,185	(6,878)			(6,878)		14,307		7,275	7,275		131
577081-10-2	Mattel Inc		02/17/2012	Various	725,000	23,015		18,604	20,126	(1,522)			(1,522)		18,604		4,411	4,411		
580135-10-1	McDonalds Corp		01/13/2012	Weeden & Co	55,000	5,505		3,063	5,518	(2,455)			(2,455)		3,063		2,442	2,442		
585055-10-6	Medtronic Inc		01/13/2012	Weeden & Co	120,000	4,619		3,678	4,590	(912)			(912)		3,678		940	940		29
58933Y-10-5	Merck & Co Inc		05/07/2012	Various	410,000	15,730		13,902	15,457	(1,555)			(1,555)		13,902		1,829	1,829		260
594918-10-4	Microsoft Corp		01/13/2012	Weeden & Co	250,000	6,987		5,400	6,490	(1,090)			(1,090)		5,400		1,588	1,588		
62855J-10-4	Myriad Genetics Inc		12/10/2012	Various	60,000	1,673		1,399	1,256	142			142		1,399		274	274		
629579-10-3	Nacco Industries Inc		11/23/2012	Various	20,000	1,431		691	879	(188)			(188)		691		740	740		33
629579-10-3	Nacco Industries Inc		10/01/2012	Spin Off	0,000	700		700	905	(205)			(205)		700					
674599-10-5	Occidental Petroleum Corp		01/13/2012	Weeden & Co	30,000	2,896		2,047	2,811	(764)			(764)		2,047		848	848		14
693475-10-5	PNC Financial Servs Group		01/13/2012	Weeden & Co	85,000	5,216		4,668	4,902	(234)			(234)		4,668		549	549		30
693506-10-7	PPG Industries		01/13/2012	Weeden & Co	10,000	867		882	835	47			47		882		(15)	(15)		
69888P-10-6	Par Pharmaceutical Cos Inc		07/25/2012	Merrill Lynch	100,000	4,782		2,175	3,273	(1,098)			(1,098)		2,175		2,607	2,607		
700658-10-7	Park National Corp		03/05/2012	UBS Securities Inc	50,000	3,334		2,788	3,253	(465)			(465)		2,788		545	545		47
701094-10-4	Parker-Hannifin		01/13/2012	Weeden & Co	15,000	1,230		765	1,144	(379)			(379)		765		465	465		
713448-10-8	Pepsico Inc		04/23/2012	Various	120,000	7,892		7,743	7,962	(219)			(219)		7,743		149	149		111
717081-10-3	Pfizer Inc		01/13/2012	Weeden & Co	330,000	7,171		5,833	7,141	(1,308)			(1,308)		5,833		1,338	1,338		
740884-10-1	Presidential Life Corp		07/25/2012	Merrill Lynch	100,000	1,385		812	999	(187)			(187)		812		573	573		19
742718-10-9	Procter & Gamble Co		01/13/2012	Weeden & Co	105,000	6,881		4,707	7,005	(2,298)			(2,298)		4,707		2,174	2,174		

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	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 During Year	Stated Contractual Maturity Date
74834L-10-0	Quest Diagnostics Inc		01/13/2012	Weeden & Co	25,000	1,415		1,450	1,452	(1)			(1)		1,450		(36)	(36)		4
751028-10-1	Ralcorp Holdings Inc		01/27/2012	Goldman Sachs	10,000	881		551	855	(304)			(304)		551		331	331		
781182-10-0	Ruby Tuesday Inc		10/17/2012	Investment Technology	100,000	760		318	690	(372)			(372)		318		442	442		
78709Y-10-5	Saia Inc		05/07/2012	Instinet	20,000	402		241	250	(9)			(9)		241		161	161		
833551-10-4	Snyders-Lance Inc		03/13/2012	Instinet	20,000	464		431	450	(19)			(19)		431		33	33		3
844741-10-8	Southwest Airlines Co		01/26/2012	Merrill Lynch	115,000	1,074		1,325	984	340			340		1,325		(251)	(251)		1
845467-10-9	Southwestern Energy Co		11/06/2012	UBS Securities Inc	5,000	181		148	160	(12)			(12)		148		33	33		
871829-10-7	Sysco Corp		01/13/2012	Weeden & Co	50,000	1,466		1,676	1,467	210			210		1,676		(210)	(210)		14
891092-10-8	Toro Co		12/05/2012	Various	8,000	657		180	455	(275)			(275)		180		477	477		6
89417E-10-9	Travelers Cos Inc		12/19/2012	Various	470,000	33,675		23,832	27,810	(3,978)			(3,978)		23,832		9,843	9,843		594
902973-30-4	US Bancorp		09/14/2012	Various	1,100,000	36,245		26,692	29,755	(3,063)			(3,063)		26,692		9,553	9,553		424
910340-10-8	United Fire Group		10/05/2012	Various	60,000	1,393		1,269	1,211	59			59		1,269		124	124		36
91324P-10-2	UnitedHealth Group Inc		04/03/2012	Various	510,000	29,065		11,075	25,847	(14,771)			(14,771)		11,075		17,990	17,990		58
93317W-10-2	Walter Investment Management		01/12/2012	Investment Technology	141,000	2,731		2,424	2,892	(468)			(468)		2,424		307	307		
949746-10-1	Wells Fargo & Co New		01/13/2012	Weeden & Co	155,000	4,552		3,956	4,272	(316)			(316)		3,956		597	597		
976391-30-0	Winthrop Realty Trust		07/18/2012	RW Baird	10,000	123		117	102	16			16		117		5	5		5
60450A-10-5	Arch Capital Group Ltd		04/26/2012	Various	60,000	2,286		1,523	2,234	(711)			(711)		1,523		763	763		
733174-70-0	Popular Inc	F	06/08/2012	Corp Reorg/Merger	1,000	7		17	7	10			10		17		(10)	(10)		
733174-70-0	Popular Inc	F	05/30/2012	Rev Stock Split	311,000															
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					505,859	XXX		386,099	468,052	(81,953)			(81,953)	386,099		119,760	119,760	3,826	XXX
9799997	Total - Common Stocks - Part 4					505,859	XXX		386,099	468,052	(81,953)			(81,953)	386,099		119,760	119,760	3,826	XXX
9799998	Total - Common Stocks - Part 5					4,527	XXX		3,313					3,313			1,214	1,214	41	XXX
9799999	Total - Common Stocks					510,387	XXX		389,412	468,052	(81,953)			(81,953)	389,412		120,975	120,975	3,867	XXX
9899999	Total - Preferred and Common Stocks					510,387	XXX		389,412	468,052	(81,953)			(81,953)	389,412		120,975	120,975	3,867	XXX
9999999	Totals					7,786,887	XXX		7,367,698	5,131,192	(102,977)	(31,787)		(134,764)	7,286,453		500,434	500,434	137,092	XXX

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Governments																					
38377R-VK-8	Gov Natl Mtg Assn CMO 3.00% 4/20/39		04/20/2012	Suntrust Cap Mkts Inc	12/20/2012	Paydown	8,946	9,442	8,946	8,946		(496)		(496)					105	18	
912810-PV-4	U S Treasury Notes TIPS 1.75% 1/15/28		06/06/2012	Barclays Capital	06/27/2012	UBS Securities Inc	50,000	70,497	69,417	70,439	(58)			(58)			(1,021)	(1,021)	435	379	
912810-QX-9	U S Treasury Notes 2.75% 8/15/42		09/11/2012	Various	12/05/2012	BNP	175,000	172,117	174,678	172,130		13		13			2,548	2,548	1,478	291	
912828-ET-3	U S Treasury Notes TIPS 2.00% 1/15/16		04/16/2012	Nomura Sec Intl	09/12/2012	BNP	25,000	32,341	32,404	31,929		(412)		(412)			474	474	382	146	
912828-KM-1	U S Treasury Notes TIPS 1.25% 4/15/14		05/30/2012	Various	08/16/2012	Jefferies & Co	315,000	355,229	353,772	353,986		(1,243)		(1,243)			(214)	(214)	1,309	628	
912828-SF-8	U S Treasury Notes 2.00% 2/15/22		03/30/2012	Bank Of America	05/04/2012	BNP	100,000	98,661	100,804	98,673		12		12			2,131	2,131	451	242	
912828-SW-1	U S Treasury Notes 0.25% 5/31/14		06/27/2012	Nomura Sec Intl	07/10/2012	Morgan Stanley	350,000	349,564	349,862	349,572		8		8			290	290	98	67	
912828-TJ-9	U S Treasury Notes 1.625% 8/15/22		09/28/2012	Goldman Sachs	11/16/2012	BNP	125,000	125,127	126,123	125,126		(2)		(2)			997	997	530	259	
0599999. Subtotal - Bonds - U.S. Governments							1,148,946	1,212,978	1,216,005	1,210,800		(2,178)		(2,178)			5,205	5,205	4,788	2,031	
Bonds - U.S. Special Revenues																					
3128MJ-Q9-4	FHLMC Pool #G08479 3.500% 03/01/42		02/23/2012	Cantor Fitzgerald & Co	12/01/2012	Paydown	25,597	26,445	25,597	25,597		(848)		(848)					530	27	
3128Q0-B4-8	FHLMC Pool #J19059 3.000% 06/01/27		04/18/2012	Credit Suisse	05/22/2012	Cantor Fitzgerald & Co	250,000	260,039	260,781	260,013		(26)		(26)			768	768	500	333	
31292S-AH-3	FHLMC Pool #O09008 3.000% 08/01/42		07/19/2012	Credit Suisse	12/01/2012	Paydown	2,477	2,561	2,477	2,477		(84)		(84)					19	2	
3136A4-DA-4	Fed Natl Mtg Assn CMO 2.500% 05/25/30		04/19/2012	Barclays Capital	12/01/2012	Paydown	16,416	16,829	16,416	16,416		(413)		(413)					185	26	
3136A5-YC-4	Fed Natl Mtg Assn CMO 2.500% 04/25/31		04/19/2012	Barclays Capital	12/01/2012	Paydown	12,001	12,248	12,001	12,001		(248)		(248)					131	19	
3136A6-CK-8	Fed Natl Mtg Assn CMO 3.500% 12/25/39		05/09/2012	Suntrust Cap Mkts Inc	12/25/2012	Paydown	5,849	6,227	5,849	5,849		(377)		(377)					72	7	
3137A8-RX-8	Fed Home Loan Mtg Corp CMO 3.000% 10/15/38		04/25/2012	Suntrust Cap Mkts Inc	12/01/2012	Paydown	11,924	12,406	11,924	11,924		(483)		(483)					128	29	
3137EA-DB-2	Fed Home Loan Mtg Corp 2.375% 1/13/22		07/10/2012	Goldman Sachs	12/05/2012	Various	400,000	416,240	421,618	415,667		(572)		(572)			5,950	5,950	8,172	4,697	
3138EE-QV-4	FNMA Pool #AK9467 3.000% 03/01/27		04/18/2012	Credit Suisse	06/06/2012	Keybanc Capital Mrkt	246,026	256,098	256,944	256,062		(36)		(36)			881	881	820	328	
3138EE-QV-4	FNMA Pool #AK9467 3.000% 03/01/27		04/18/2012	Credit Suisse	12/01/2012	Paydown	33,114	34,470	33,114	33,114		(1,356)		(1,356)					410	44	
31397Q-LT-3	Fed Natl Mtg Assn 3.000% 04/25/40		05/02/2012	Suntrust Cap Mkts Inc	12/01/2012	Paydown	8,620	9,069	8,620	8,620		(449)		(449)					87	4	
31398V-7F-7	Fed Home Loan Mtg Corp CMO 4.000% 03/15/25		05/01/2012	Jefferies & Co	12/15/2012	Paydown	19,861	21,102	19,861	19,861		(1,241)		(1,241)					312	7	
3199999. Subtotal - Bonds - U.S. Special Revenues							1,031,886	1,073,734	1,075,202	1,067,602		(6,132)		(6,132)			7,600	7,600	11,367	5,525	
8399998. Total - Bonds							2,180,832	2,286,712	2,291,207	2,278,402		(8,309)		(8,309)			12,805	12,805	16,155	7,556	
8999998. Total - Preferred Stocks																					
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
440327-10-4	Horace Mann Educators Corp		04/03/2012	Barclays Capital	12/03/2012	Various	15,000	266	289	266								23	4		
73179P-10-6	Polyone Corp		02/29/2012	Merrill Lynch	12/10/2012	Investment Technology	200,000	2,709	3,728	2,709							1,020	1,020	30	30	
891092-10-8	Toro Co		07/01/2012	Stock Split	12/05/2012	Various	8,000												1	1	
910340-10-8	United Fire Group		04/30/2012	Investment Technology	10/18/2012	Goldman Sachs	20,000	338	510	338							172	172	6	6	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							3,313	4,527	3,313								1,214	1,214	41	41	
9799998. Total - Common Stocks							3,313	4,527	3,313									1,214	1,214	41	41
9899999. Total - Preferred and Common Stocks							3,313	4,527	3,313									1,214	1,214	41	41
9999999. Totals							2,290,025	2,295,735	2,281,715			(8,309)		(8,309)			14,020	14,020	16,195	7,556	

E15

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21		
		3	4					9	10	11	12			15	16	17	18	19		20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
0599999. Total - U.S. Government Bonds																					
1099999. Total - All Other Government Bonds																					
1799999. Total - U.S. States, Territories and Possessions Bonds																					
2499999. Total - U.S. Political Subdivisions Bonds																					
3199999. Total - U.S. Special Revenues Bonds																					
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																					
4899999. Total - Hybrid Securities																					
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																					
7799999. Total - Issuer Obligations																					
7899999. Total - Residential Mortgage-Backed Securities																					
7999999. Total - Commercial Mortgage-Backed Securities																					
8099999. Total - Other Loan-Backed and Structured Securities																					
8399999. Total Bonds																					
8699999. Total - Parent, Subsidiaries and Affiliates																					
Class One Money Market Mutual Funds																					
26188J-20-6	Dreyfus Corporation Inst Cash Management			12/31/2012	BNY Mellon	XXX	281,684					281,684		0.000		0.000				42	
316175-40-5	Fidelity Instl Cash Portfolio Prime Money Market			01/17/2012	Motorists	XXX								0.000		0.000					
52470G-30-4	Western Asset Institutional Cash Reserves			12/31/2012	Motorists	XXX	100,073					100,073		0.000		0.000				69	
61747C-71-5	Morgan Stanley Institutional Liquidity Fund			10/31/2012	Motorists	XXX	4					4		0.000		0.000				4	
8999999. Subtotal - Class One Money Market Mutual Funds							381,762					XXX	381,762		XXX	XXX	XXX		115		
Other Short-Term Invested Assets																					
9199999 - Totals							381,762					XXX	381,762		XXX	XXX	XXX		115		

E17

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

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

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 B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part B - Section 2B - 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

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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
4899999	Total - Hybrid Securities					XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					XXX
6199999	Total - Issuer Obligations					XXX
6299999	Total - Residential Mortgage-Backed Securities					XXX
6399999	Total - Commercial Mortgage-Backed Securities					XXX
6499999	Total - Other Loan-Backed and Structured Securities					XXX
6599999	Total Bonds					XXX
7099999	Total - Preferred Stocks					XXX
7599999	Total - Common Stocks					XXX
7699999	Total - Preferred and Common Stocks					XXX
9999999	Totals					XXX

General Interrogatories:

- Total activity for the year Fair Value \$0 Book/Adjusted Carrying Value \$0
- Average balance for the year Fair Value \$20,328 Book/Adjusted Carrying Value \$20,328
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$0 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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
4899999	Total - Hybrid Securities					XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					XXX
6199999	Total - Issuer Obligations					XXX
6299999	Total - Residential Mortgage-Backed Securities					XXX
6399999	Total - Commercial Mortgage-Backed Securities					XXX
6499999	Total - Other Loan-Backed and Structured Securities					XXX
6599999	Total Bonds					XXX
7099999	Total - Preferred Stocks					XXX
7599999	Total - Common Stocks					XXX
7699999	Total - Preferred and Common Stocks					XXX
9999999	Totals					XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	0	Book/Adjusted Carrying Value \$	0
2. Average balance for the year	Fair Value \$	20,328	Book/Adjusted Carrying Value \$	20,328

ANNUAL STATEMENT FOR THE YEAR 2012 OF THE MICO INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH	B Property & Casualty	1,269,993	1,272,985		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	XXX			
59. Subtotal	XXX	XXX	1,269,993	1,272,985		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets	2
Cash Flow	5
Exhibit of Capital Gains (Losses)	12
Exhibit of Net Investment Income	12
Exhibit of Nonadmitted Assets	13
Exhibit of Premiums and Losses (State Page)	19
Five-Year Historical Data	17
General Interrogatories	15
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Notes To Financial Statements	14
Overflow Page For Write-ins	101
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10
Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D	E22
Schedule DB - Verification	SI14
Schedule DL - Part 1	E23
Schedule DL - Part 2	E24
Schedule E - Part 1 - Cash	E25
Schedule E - Part 2 - Cash Equivalents	E26
Schedule E - Part 3 - Special Deposits	E27
Schedule E - Verification Between Years	SI15
Schedule F - Part 1	20
Schedule F - Part 2	21
Schedule F - Part 3	22
Schedule F - Part 4	23
Schedule F - Part 5	24
Schedule F - Part 6 - Section 1	25
Schedule F - Part 6 - Section 2	27
Schedule F - Part 7	28
Schedule F - Part 8	29
Schedule F - Part 9	30

ANNUAL STATEMENT BLANK (Continued)

Schedule H - Accident and Health Exhibit - Part 1	31
Schedule H - Part 2, Part 3 and 4	32
Schedule H - Part 5 - Health Claims	33
Schedule P - Part 1 - Summary	34
Schedule P - Part 1A - Homeowners/Farmowners	36
Schedule P - Part 1B - Private Passenger Auto Liability/Medical	37
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical	38
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation)	39
Schedule P - Part 1E - Commercial Multiple Peril	40
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence	41
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made	42
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery)	43
Schedule P - Part 1H - Section 1 - Other Liability - Occurrence	44
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made	45
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	46
Schedule P - Part 1J - Auto Physical Damage	47
Schedule P - Part 1K - Fidelity/Surety	48
Schedule P - Part 1L - Other (Including Credit, Accident and Health)	49
Schedule P - Part 1M - International	50
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property	51
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability	52
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines	53
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence	54
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made	55
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty	56
Schedule P - Part 1T - Warranty	57
Schedule P - Part 2, Part 3 and Part 4 - Summary	35
Schedule P - Part 2A - Homeowners/Farmowners	58
Schedule P - Part 2B - Private Passenger Auto Liability/Medical	58
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical	58
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation)	58
Schedule P - Part 2E - Commercial Multiple Peril	58
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence	59
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made	59
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	59
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence	59
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made	59
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	60
Schedule P - Part 2J - Auto Physical Damage	60
Schedule P - Part 2K - Fidelity, Surety	60
Schedule P - Part 2L - Other (Including Credit, Accident and Health)	60
Schedule P - Part 2M - International	60
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property	61
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability	61
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines	61
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence	62
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made	62
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty	62
Schedule P - Part 2T - Warranty	62
Schedule P - Part 3A - Homeowners/Farmowners	63
Schedule P - Part 3B - Private Passenger Auto Liability/Medical	63
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical	63
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation)	63
Schedule P - Part 3E - Commercial Multiple Peril	63
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence	64
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made	64
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	64
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence	64
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made	64
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	65
Schedule P - Part 3J - Auto Physical Damage	65
Schedule P - Part 3K - Fidelity/Surety	65
Schedule P - Part 3L - Other (Including Credit, Accident and Health)	65
Schedule P - Part 3M - International	65
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property	66
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability	66
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines	66
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence	67
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made	67
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty	67
Schedule P - Part 3T - Warranty	67

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners	68
Schedule P - Part 4B - Private Passenger Auto Liability/Medical	68
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical	68
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation)	68
Schedule P - Part 4E - Commercial Multiple Peril	68
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence	69
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made	69
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	69
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence	69
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made	69
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft)	70
Schedule P - Part 4J - Auto Physical Damage	70
Schedule P - Part 4K - Fidelity/Surety	70
Schedule P - Part 4L - Other (Including Credit, Accident and Health)	70
Schedule P - Part 4M - International	70
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property	71
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability	71
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines	71
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence	72
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made	72
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty	72
Schedule P - Part 4T - Warranty	72
Schedule P - Part 5A - Homeowners/Farmowners	73
Schedule P - Part 5B - Private Passenger Auto Liability/Medical	74
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical	75
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation)	76
Schedule P - Part 5E - Commercial Multiple Peril	77
Schedule P - Part 5F - Medical Professional Liability - Claims-Made	79
Schedule P - Part 5F - Medical Professional Liability - Occurrence	78
Schedule P - Part 5H - Other Liability - Claims-Made	81
Schedule P - Part 5H - Other Liability - Occurrence	80
Schedule P - Part 5R - Products Liability - Claims-Made	83
Schedule P - Part 5R - Products Liability - Occurrence	82
Schedule P - Part 5T - Warranty	84
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical	85
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation)	85
Schedule P - Part 6E - Commercial Multiple Peril	86
Schedule P - Part 6H - Other Liability - Claims-Made	87
Schedule P - Part 6H - Other Liability - Occurrence	86
Schedule P - Part 6M - International	87
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property	88
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability	88
Schedule P - Part 6R - Products Liability - Claims-Made	89
Schedule P - Part 6R - Products Liability - Occurrence	89
Schedule P - Part 7A - Primary Loss Sensitive Contracts	90
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts	92
Schedule P Interrogatories	94
Schedule T - Exhibit of Premiums Written	95
Schedule T - Part 2 - Interstate Compact	96
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	97
Schedule Y - Part 1A - Detail of Insurance Holding Company System	98
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	99
Statement of Income	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	100
Underwriting and Investment Exhibit Part 1	6
Underwriting and Investment Exhibit Part 1A	7
Underwriting and Investment Exhibit Part 1B	8
Underwriting and Investment Exhibit Part 2	9
Underwriting and Investment Exhibit Part 2A	10
Underwriting and Investment Exhibit Part 3	11