



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2013
OF THE CONDITION AND AFFAIRS OF THE

MICO Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Mail Address 471 East Broad Street (Street and Number or P.O. Box) Columbus, OH, US 43215 (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 (City or Town, State, Country and Zip Code) 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address MotoristsGroup.com

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

OFFICERS

Chairman & CEO John Jacob Bishop

President David Lynn Kaufman

Secretary Susan Elizabeth Haack

Treasurer & CFO Michael Lee Wiseman

OTHER

John Jacob Bishop

Michael Lee Wiseman

DIRECTORS OR TRUSTEES Susan Elizabeth Haack

David Lynn Kaufman

State of Ohio

County of Franklin

SS:

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 & CFO

Subscribed and sworn to before me this 30th day of April, 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.....

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	9,987,582		9,987,582	9,263,843
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	2,619,592		2,619,592	2,751,848
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(36,438)), cash equivalents (\$0) and short-term investments (\$196,570)	160,131		160,131	1,783,761
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets	1,040,589		1,040,589	1,027,633
9. Receivables for securities	21,343		21,343	69
10. Securities lending reinvested collateral assets	56,723		56,723	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	13,885,960		13,885,960	14,827,154
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	63,914		63,914	79,014
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	167,608	25,802	141,807	168,473
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	56,398		56,398	56,922
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				19,245
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	72,987		72,987	10,508
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	9,048		9,048	13,484
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	14,255,916	25,802	14,230,114	15,174,799
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	14,255,916	25,802	14,230,114	15,174,799
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Pooled general expenses receivable	9,048		9,048	13,484
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,048		9,048	13,484

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$)		
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses		
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	8,448	8,894
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1 Current federal and foreign income taxes (including \$77,495 on realized capital gains (losses))	92,237	
7.2 Net deferred tax liability	152,230	113,450
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$191,547 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)		
10. Advance premium	812	
11. Dividends declared and unpaid:		
11.1 Stockholders		1,397,929
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	46,949	62,906
13. Funds held by company under reinsurance treaties	151,438	168,496
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated	11,700	11,181
16. Provision for reinsurance (including \$0 certified)	4	4
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	29,405	17,786
20. Derivatives		
21. Payable for securities	3,349	
22. Payable for securities lending	56,723	
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	8,431	7,406
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	561,725	1,788,053
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	561,725	1,788,053
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	2,252,000	2,252,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	1,126,000	1,126,000
35. Unassigned funds (surplus)	10,290,389	10,008,746
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	13,668,389	13,386,746
38. Totals (Page 2, Line 28, Col. 3)	14,230,114	15,174,799
DETAILS OF WRITE-INS		
2501. Escheatable funds	6,229	6,229
2502. Miscellaneous liabilities	2,147	1,139
2503. State surcharges payable	55	39
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,431	7,406
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

	1	2	3
	Current	Prior Year	Prior Year Ended
	Year to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 173,290)	202,307	432,462	1,313,892
1.2 Assumed (written \$)			
1.3 Ceded (written \$ 173,290)	202,307	432,462	1,313,892
1.4 Net (written \$)			
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 0):			
2.1 Direct	84,548	240,543	603,241
2.2 Assumed			
2.3 Ceded	84,548	240,543	603,241
2.4 Net			
3. Loss adjustment expenses incurred			
4. Other underwriting expenses incurred			
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)			
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)			
INVESTMENT INCOME			
9. Net investment income earned	84,235	90,874	364,521
10. Net realized capital gains (losses) less capital gains tax of \$ 77,637	185,421	91,461	326,651
11. Net investment gain (loss) (Lines 9 + 10)	269,655	182,334	691,171
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(11)	185	17
15. Total other income (Lines 12 through 14)	(11)	185	17
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	269,644	182,520	691,189
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	269,644	182,520	691,189
19. Federal and foreign income taxes incurred	24,621	40,192	136,753
20. Net income (Line 18 minus Line 19)(to Line 22)	245,023	142,328	554,436
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	13,386,746	13,982,869	13,982,869
22. Net income (from Line 20)	245,023	142,328	554,436
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 31,882	39,112	178,714	206,376
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(6,898)	(3,415)	(19,919)
27. Change in nonadmitted assets	4,406	3,992	60,908
28. Change in provision for reinsurance			6
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(1,397,929)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			
38. Change in surplus as regards policyholders (Lines 22 through 37)	281,643	321,619	(596,123)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	13,668,389	14,304,488	13,386,746
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401. Miscellaneous income or expense	(11)		0
1402. Miscellaneous service fees		185	17
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(11)	185	17
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	(1,130)	(28,598)	(19,262)
2. Net investment income	122,207	140,974	489,359
3. Miscellaneous income	(11)	185	17
4. Total (Lines 1 to 3)	121,065	112,562	470,115
5. Benefit and loss related payments	(522)	12,014	(78,745)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	(4,436)	(50,485)	(51,120)
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$(9,224) tax on capital gains (losses)	(9,224)	809	314,781
10. Total (Lines 5 through 9)	(14,181)	(37,662)	184,916
11. Net cash from operations (Line 4 minus Line 10)	135,247	150,224	285,199
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,900,862	1,455,548	7,276,500
12.2 Stocks	734,784	239,614	510,387
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	(21,183)	(2)	227
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,614,463	1,695,159	7,787,114
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,576,491	459,518	4,819,064
13.2 Stocks	352,951	97,094	394,848
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	(3,349)		
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,926,093	556,612	5,213,911
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(311,630)	1,138,547	2,573,202
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	1,397,929	1,509,966	1,509,966
16.6 Other cash provided (applied)	(49,318)	51,579	5,637
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,447,247)	(1,458,387)	(1,504,329)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,623,630)	(169,616)	1,354,072
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,783,761	429,689	429,689
19.2 End of period (Line 18 plus Line 19.1)	160,131	260,074	1,783,761

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

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STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

This statement has been completed in accordance with the accounting practices and procedures prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio. A reconciliation of the company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

NET INCOME	State of Domicile	3/31/2013	12/31/2012
(1) MICO Insurance Company state basis	Ohio	245,023	554,436
(2) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP	Ohio	245,023	554,436
SURPLUS			
(5) MICO Insurance Company state basis	Ohio	13,668,389	13,386,746
(6) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP	Ohio	13,668,389	13,386,746

B. Use of Estimates in the Preparation of the Financial Statements

There were not any significant changes since last year end.

C. Accounting Policy

There were not any significant changes since last year end.

2. Accounting Changes and Corrections of Errors

There were not any significant changes since last year end.

3. Business Combinations and Goodwill

There were not any significant changes since last year end.

4. Discontinued Operations

There were not any significant changes since last year end.

5. Investments

A., B., C., F., & G.

There were not any significant changes since last year end.

D. Loan-Backed Securities

- 1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from market data vendors or broker dealer values.
- 2) The company did not hold any loan-backed securities with other-than-temporary recognized losses.
- 3) The company did not hold any loan-backed securities with current year other-than-temporary recognized losses.
- 4) The financial impact of the company's impaired securities (fair value is less than cost or amortized cost) for which other-than temporary impairments have not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) is listed below.

a. The aggregate amount of unrealized losses:

1. Less than 12 months2,491

2. 12 months or longer0

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months496,164

2. 12 months or longer0

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

E. Repurchase Agreements and / or Securities Lending Transactions

3) Collateral Received

b. The fair value of collateral received was \$575,315.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were not any significant changes since last year end.

7. Investment Income

There were not any significant changes since last year end.

8. Derivative Instruments

There were not any significant changes since last year end.

9. Income Taxes

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

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STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

11. Debt

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

14. Contingencies

There were not any significant changes since last year end.

15. Leases

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

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

B. Transfer and Servicing of Financial Assets

2) For all servicing assets and servicing liabilities:

b. The company earned \$115 of income during the period, which is reported on line 11, Net Investment Gain or (Loss), of the Income Statement.

4) The company did not securitize any financial assets during the periods reported.

C. Wash Sales

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

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

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

20. Fair Value Measurements

A. Fair Value Hierarchy

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

Description for each class of asset or liability	Fair Value Measurements at March 31, 2013 Using			
	Quoted Prices	Significant	Significant	Total
	in Active	Other	Unobservable	
	Markets for	Observable	Inputs	
	Identical Assets	Inputs		
	(Level 1)	(Level 2)	(Level 3)	
Assets at fair value				
Perpetual Preferred stock	-	-	-	-
Industrial and Misc	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	2,619,592	-	-	2,619,592
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	2,619,592	-	-	2,619,592
Other invested assets	-	-	1,040,589	1,040,589
Total assets at fair value	2,619,592	-	1,040,589	3,660,181

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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

	Beginning balance at January 1, 2013	Transfers into Level 3	Transfers out of Level 3	Total gains or losses included in Net Income (realized)	Total gains or losses included in Surplus (unrealized)	Purchases	Issuances	Sales	Settlements	Ending balance at March 31, 2013
a. Assets										
Preferred Stock	-	-	-	-	-	-	-	-	-	-
Fixed Maturities	-	-	-	-	-	-	-	-	-	-
Common Stock										
Industrial and Misc	-	-	-	-	-	-	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-	-	-	-	-	-	-
Other Invested Assets	1,027,633	-	-	-	12,956	-	-	-	-	1,040,589
Total Assets	1,027,633	-	-	-	12,956	-	-	-	-	1,040,589
b. Liabilities										
Total Liabilities	-	-	-	-	-	-	-	-	-	-

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

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

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

B. The company did not have any other assets measured at fair value.

C. Fair Value Measurement

Description for each class of asset or liability	Aggregate Fair Value	Admitted Assets	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Not Practicable (Carrying Value)
Perpetual Preferred Stock	-	-	-	-	-	-
Bonds	10,385,393	9,987,582	-	10,385,393	-	-
Common Stock	2,619,592	2,619,592	2,619,592	-	-	-
Other Invested Assets	1,040,589	1,040,589	-	-	1,040,589	-
	14,045,574	13,647,763	2,619,592	10,385,393	1,040,589	-

21. Other Items

There were not any significant changes since last year end.

22. Events Subsequent

There were not any significant changes since last year end.

23. Reinsurance

There were not any significant changes since last year end.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

There were not any significant changes since last year end.

25. Change in Incurred Losses and Loss Adjustment Expenses

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

26. Intercompany Pooling Arrangements

There were not any significant changes since last year end.

27. Structured Settlements

There were not any significant changes since last year end.

28. Health Care Receivables

There were not any significant changes since last year end.

29. Participating Policies

There were not any significant changes since last year end.

30. Premium Deficiency Reserves

There were not any significant changes since last year end.

31. High Deductibles

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

33. Asbestos/Environmental Reserves

There were not any significant changes since last year end.

34. Subscriber Savings Accounts

There were not any significant changes since last year end.

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

35. **Multiple Peril Crop Insurance**

There were not any significant changes since last year end.

36. **Financial Guaranty Insurance**

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

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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

Yes [☐] No [☒]
- 3.2

If the response to 3.1 is yes, provide a brief description of those changes.
- 4.1

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

Yes [☐] No [☒]
- 4.2

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

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

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [☐] No [☐] N/A [☒]
If yes, attach an explanation.
- 6.1

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

12/31/2008
- 6.2

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

12/31/2008
- 6.3

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

12/04/2009
- 6.4

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

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☒] No [☐] N/A [☐]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

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

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

Yes [☐] No [☒]
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

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

Yes ☒ No ☐
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 9.21

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

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

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

\$72,987

INVESTMENT

- 11.1

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

Yes ☐ No ☒
- 11.2

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

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

\$0
13.

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

\$0
- 14.1

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

Yes ☐ No ☒
- 14.2

If yes, please complete the following:

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

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

Yes ☐ No ☒
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.

Yes ☐ No ☐

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

16.3 Total payable for securities lending reported on the liability page.
- \$

\$

\$
- 56,723

56,723

56,723

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

- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?
- Yes
- []
- No
- [X]

- 17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
110638	Diamond Hill Capital Management	325 John H McConnell Blvd, Suite #200, Columbus, OH 43215
105900	General Re-New England Asset Management, Inc.	76 Batterson Park Rd, Pondview Corporate Center, Farmington, CT 06032
153966	Crescent Capital Group, LP	11100 Santa Monica Blvd, Suite #2000, Los Angeles, CA 90025
38642	BNY Mellon Alternative Investment Services	101 Barclay Street, 20th Floor West, New York, NY 10286

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?
- Yes
- [X]
- No
- []

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [X] N/A []
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]

4.2 If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1 A&H loss percent0.000 %

5.2 A&H cost containment percent0.000 %

5.3 A&H expense percent excluding cost containment expenses0.000 %
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date\$.....
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date				
1	2	3	4	5
NAIC Company Code	Federal ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Is Insurer Authorized? (Yes or No)
		U.S. Insurers		
18767	39-0712210	Church Mutual Insurance Company	WI	YES
15105	43-0727872	Safety National Casualty Corporation	MO	YES
		All Other Insurers		
00000	AA-4530001	Q-Re LLC	QAT	NO
00000	AA-3191190	SAC Re Ltd	BMU	NO

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

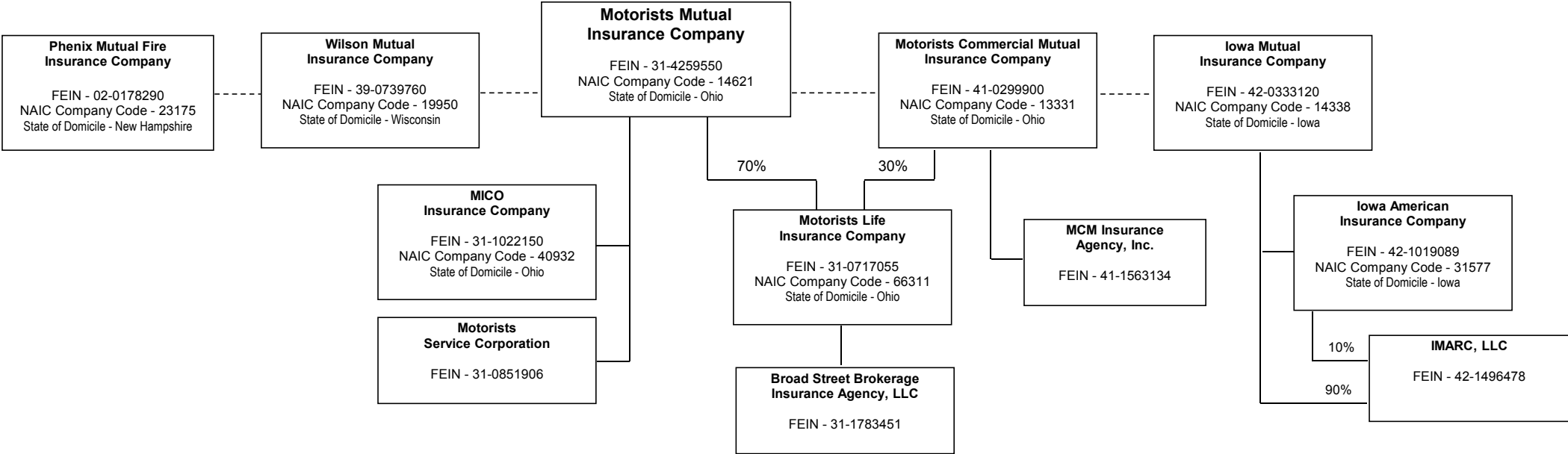
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories							
States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	N						
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	N						
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	N						
11. Georgia GA	N						
12. Hawaii HI	N						
13. Idaho ID	N						
14. Illinois IL	N						
15. Indiana IN	L	13,720	46,309	23,091	11,961	(48,692)	27,620
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	L	2,991	13,837	20,685	1,450	152,334	151,251
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	N						
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	N						
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	N						
33. New York NY	N						
34. North Carolina NC	N						
35. North Dakota ND	N						
36. Ohio OH	L	145,059	273,661	158,652	231,732	295,706	737,474
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	L						
40. Rhode Island RI	N						
41. South Carolina SC	N						
42. South Dakota SD	N						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	N						
46. Vermont VT	N						
47. Virginia VA	N						
48. Washington WA	N						
49. West Virginia WV	L	11,520	20,032	9,443	35,850	294,923	245,300
50. Wisconsin WI	N						
51. Wyoming WY	N						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	(a) 5	173,290	353,839	211,870	280,992	694,271	1,161,646
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

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

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

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
			31-1783451				Broad Street Brokerage Insurance Agency, LLC	OH	NIA	Motorists Life Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	31577	42-1496478				IMARC, LLC	IA	NIA	Iowa Mutual Insurance Company	Ownership	90.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	14338	42-1019089				Iowa American Insurance Company	IA	IA	Iowa Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			42-0333120				Iowa Mutual Insurance Company	IA	IA				Motorists Mutual Insurance Company	1
			41-1563134				MCM Insurance Agency, Inc.	MN	NIA	Motorists Commercial Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	40932	31-1022150				MICO Insurance Company	OH		Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			41-0299900				Motorists Commercial Mutual Insurance Company	OH	IA				Motorists Mutual Insurance Company	1
0291	Motorists Insurance Group	13331	31-0717055				Motorists Life Insurance Company	OH	IA	Motorists Mutual Insurance Company	Ownership	70.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	66311	31-4259550				Motorists Mutual Insurance Company	OH	UDP					
			31-0851906				Motorists Service Corporation	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	23175	02-0178290				Phenix Mutual Fire Insurance Company	NH	IA				Motorists Mutual Insurance Company	1
0291	Motorists Insurance Group	19950	39-0739760				Wilson Mutual Insurance Company	WI	IA				Motorists Mutual Insurance Company	1

Asterisk	Explanation
1	The company is a mutual property/casualty insurer and an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of The Group through an interlocking board of directors.
2	The entity in Column 8 is a subsidiary of an insurer that is an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of The Group through an interlocking board of directors.

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire				
2.	Allied Lines				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability - occurrence				
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	153,510	57,635	37.5	61.0
19.3,19.4	Commercial auto liability				
21.	Auto physical damage	48,797	26,913	55.2	39.1
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	202,307	84,548	41.8	55.6
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire			
2.	Allied Lines			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence			
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	132,541	132,541	267,962
19.3,19.4	Commercial auto liability			
21.	Auto physical damage	40,749	40,749	85,877
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	173,290	173,290	353,839
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2010 + Prior													
2. 2011													
3. Subtotals 2011 + Prior													
4. 2012													
5. Subtotals 2012 + Prior													
6. 2013	XXX	XXX	XXX	XXX			XXX				XXX	XXX	XXX
7. Totals													
8. Prior Year-End Surplus As Regards Policyholders											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1.	2.	3.
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

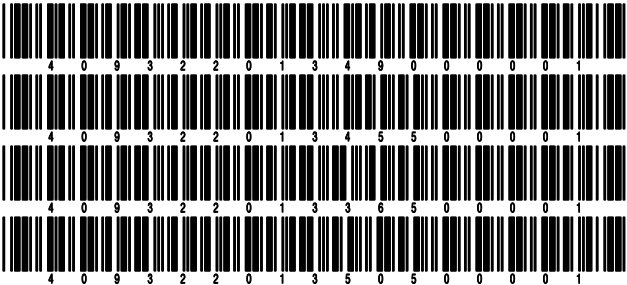
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

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



STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

NONE

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,027,633	962,828
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	12,956	64,805
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,040,589	1,027,633
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	1,040,589	1,027,633

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	12,015,689	13,974,039
2. Cost of bonds and stocks acquired	4,929,443	5,213,911
3. Accrual of discount	251	3,121
4. Unrealized valuation increase (decrease)	58,038	227,167
5. Total gain (loss) on disposals	262,967	500,434
6. Deduct consideration for bonds and stocks disposed of	4,635,646	7,786,887
7. Deduct amortization of premium	23,569	100,017
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		16,078
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,607,173	12,015,689
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	12,607,173	12,015,689

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	11,045,588	9,564,974	10,380,437	(45,973)	10,184,152			11,045,588
2. Class 2 (a)								
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	11,045,588	9,564,974	10,380,437	(45,973)	10,184,152			11,045,588
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	11,045,588	9,564,974	10,380,437	(45,973)	10,184,152			11,045,588

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

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	196,570	xxx	196,570	40	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	381,762	671,693
2. Cost of short-term investments acquired	4,988,482	6,867,391
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	5,173,675	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)	196,570	381,762
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	196,570	381,762

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,399,983	
2. Cost of cash equivalents acquired		1,399,943
3. Accrual of discount	17	40
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,400,000	
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,399,983
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		1,399,983

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

Schedule B - Part 2 - Mortgage Loans Acquired
N O N E

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

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired
N O N E

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

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
912810-FF-0	U S Treasury Notes 5.250% 11/15/28		.03/05/2013	Goldman Sachs		.337,589	.250,000	.4,025	1
912810-PZ-5	U S Treasury Notes TIPS 2.500% 01/15/29		.02/20/2013	BNP		.185,075	.125,000	.342	1
912810-QV-3	U S Treasury Notes TIPS 0.750% 02/15/42		.02/20/2013	Goldman Sachs		.158,618	.150,000	.19	1
912810-QZ-4	U S Treasury Notes 3.125% 02/15/43		.03/19/2013	Goldman Sachs		.198,516	.200,000	.570	1
912828-PP-9	U S Treasury Notes TIPS 1.125% 01/15/21		.02/21/2013	Various		1,478,371	1,200,000	1,124	1
912828-QD-5	U S Treasury Notes TIPS 0.125% 04/15/16		.02/07/2013	Morgan Stanley		.553,500	.500,000	.208	1
912828-UH-1	U S Treasury Notes TIPS 0.125% 01/15/23		.02/20/2013	Jefferies & Co		.159,332	.150,000	.19	1
912828-UN-8	U S Treasury Notes 2.000% 02/15/23		.03/26/2013	Various		.548,920	.545,000	1,117	1
912828-UR-9	U S Treasury Notes 0.750% 02/28/18		.03/28/2013	Nomura Sec Intl		.250,147	.250,000	.143	1
0599999. Subtotal - Bonds - U.S. Governments						3,870,068	3,370,000	7,566	XXX
Bonds - U.S. Special Revenues									
3138MN-SV-3	FNMA Pool #A06831 2.500% 12/01/27		.02/05/2013	Sun Trust Equity		.153,614	.148,006	.134	1
3138MQ-4E-0	FNMA Pool #A08920 2.500% 01/01/28		.02/06/2013	Cantor Fitzgerald & Co		.155,146	.149,178	.135	1
3199999. Subtotal - Bonds - U.S. Special Revenues						308,760	297,184	268	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
035242-AA-4	Anheuser-Busch Inbev Fin 2.625% 01/17/23		.03/25/2013	Morgan Stanley		.49,313	.50,000	.259	1FE
263534-CK-3	Du Pont De Nemours 2.800% 02/15/23		.02/12/2013	Goldman Sachs		.49,983	.50,000		1FE
291011-BE-3	Emerson Electric Co 2.625% 02/15/23		.02/14/2013	J P Morgan		.49,783	.50,000		1FE
369550-AU-2	General Dynamics Corp 2.250% 11/15/22		.01/28/2013	Deutsche Bank Secur		.47,871	.50,000	.266	1FE
369620-6F-6	General Electric Capital Corp 3.150% 09/07/22		.03/15/2013	Morgan Stanley		.49,927	.50,000	.57	1FE
744448-CH-2	Public Service Colorado 2.500% 03/15/23		.03/19/2013	J P Morgan		.49,769	.50,000		1Z
927804-FN-9	Virginia Electric & Power Co 2.750% 03/15/23		.03/11/2013	Deutsche Bank Secur		.49,844	.50,000		1FE
055650-BZ-0	BP Capital Mkts PLC 3.245% 05/06/22	F	.03/12/2013	Clearstream		.51,177	.50,000	.581	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						397,664	400,000	1,163	XXX
8399997. Total - Bonds - Part 3						4,576,491	4,067,184	8,997	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,576,491	4,067,184	8,997	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
002871-10-9	AbbVie Inc		.01/02/2013	Spin Off	.670,000	.16,717			L
007696-53-5	LSV Small Cap Value Fund		.03/01/2013	Corp Reorg/Merger	20,096,300	200,963			L
01449J-10-5	Alere Inc		.02/13/2013	Cantor Fitzgerald & Co	20,000	.433			L
025676-20-6	American Eqty Inv Life Hld Co		.03/28/2013	Various	75,000	.1,101			L
037411-10-5	Apache Corp		.03/20/2013	Simmons & Co Intl	105,000	7,915			L
037833-10-0	Apple Computer Inc		.01/25/2013	UBS Securities Inc	33,000	14,757			L
08160H-10-1	Benchmark Electronics Inc		.02/21/2013	Liquidnet Inc	140,000	2,463			L
11133T-10-3	Broadridge Financial Solutions		.03/04/2013	Merrill Lynch	.55,000	1,283			L
302196-10-8	Express Scripts Hldg Co		.03/26/2013	Various	.175,000	10,137			L
318910-10-6	First Bancorp		.01/11/2013	Investment Technology	300,000	3,906			L
320734-10-6	The First of Long Island Corp		.03/19/2013	Pershing	30,000	.905			L
443320-10-6	Hub Group Inc CL A		.03/04/2013	Various	10,000	.382			L
53635B-10-7	Liquidity Services Inc		.03/19/2013	Various	30,000	.959			L
585055-10-6	Medtronic Inc		.01/14/2013	Merrill Lynch	.120,000	5,288			L
617446-44-8	Morgan Stanley		.03/07/2013	Various	1,615,000	33,439			L
680665-20-5	Olin Corp		.02/07/2013	Investment Technology	.170,000	3,871			L
718172-10-9	Philip Morris Intl Inc		.03/05/2013	Various	.150,000	13,808			L
743315-10-3	Progressive Corp		.03/14/2013	Various	.605,000	13,939			L
750236-10-1	Radian Group Inc		.02/21/2013	Various	.195,000	1,506			L
759351-60-4	Reinsurance Group of America		.03/06/2013	Various	30,000	1,770			L
777779-30-7	Rosetta Resources Inc		.03/21/2013	Various	.60,000	2,952			L
80862K-10-4	SciClone Pharmaceuticals Inc		.01/30/2013	Investment Technology	.600,000	2,974			L
872540-10-9	TJX Cos Inc		.03/18/2013	Various	35,000	1,564			L
880349-10-5	Tenneco Inc		.03/05/2013	Pershing	.5,000	.179			L
886215-20-9	Trillias Corp		.02/05/2013	Various	75,000	2,299			L
976391-30-0	Winthrop Realty Trust		.01/15/2013	Various	.50,000	.574			L
64095J-10-9	Greenlight Capital Re LTD		.03/06/2013	Various	85,000	2,041			L

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
G94368-10-0	Warner Chilcott PLC	F.....	..03/04/2013	Various .....	.....170.000 .....	.....2,433 .....	.....	.....	L.....
N6748L-10-2	Orthofix International N.V.	F.....	..03/19/2013	Various .....	.....65.000 .....	.....2,395 .....	.....	.....	L.....
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						352,951	XXX		XXX
9799997. Total - Common Stocks - Part 3						352,951	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						352,951	XXX		XXX
9899999. Total - Preferred and Common Stocks						352,951	XXX		XXX
9999999 - Totals						4,929,443	XXX	8,997	XXX

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

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
Bonds - U.S. Governments																					
..362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		01/01/2013 ..	Paydown		1,416	1,416	1,501	1,472		(56)		(56)		1,416				11	08/15/2031 ..	1.....
..362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		02/01/2013 ..	Paydown		1,427	1,427	1,513	1,483		(56)		(56)		1,427				21	08/15/2031 ..	1.....
..362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		03/01/2013 ..	Paydown		1,438	1,438	1,524	1,495		(57)		(57)		1,438				32	08/15/2031 ..	1.....
..362190-YP-2	GNMA Pool #256418 9.500% 07/15/19		01/01/2013 ..	Paydown		117	117	118	117						117				1	07/15/2019 ..	1.....
..362190-YP-2	GNMA Pool #256418 9.500% 07/15/19		02/01/2013 ..	Paydown		106	106	106	106						106				2	07/15/2019 ..	1.....
..362190-YP-2	GNMA Pool #256418 9.500% 07/15/19		03/01/2013 ..	Paydown		106	106	107	106						106				3	07/15/2019 ..	1.....
..36291B-KJ-5	GNMA Pool #623197 6.500% 11/15/18		01/01/2013 ..	Paydown		3,128	3,128	3,363	3,225		(97)		(97)		3,128				17	11/15/2018 ..	1.....
..36291B-KJ-5	GNMA Pool #623197 6.500% 11/15/18		02/01/2013 ..	Paydown		3,146	3,146	3,382	3,243		(97)		(97)		3,146				34	11/15/2018 ..	1.....
..36291B-KJ-5	GNMA Pool #623197 6.500% 11/15/18		03/01/2013 ..	Paydown		3,165	3,165	3,402	3,262		(98)		(98)		3,165				51	11/15/2018 ..	1.....
..38377R-VK-8	Government National Mtg Assn CMO 3.000% 04/20/39		01/20/2013 ..	Paydown		1,227	1,227	1,295	1,292		(64)		(64)		1,227				3	04/20/2039 ..	1.....
..38377R-VK-8	Government National Mtg Assn CMO 3.000% 04/20/39		02/20/2013 ..	Paydown		1,341	1,341	1,415	1,411		(70)		(70)		1,341				7	04/20/2039 ..	1.....
..38377R-VK-8	Government National Mtg Assn CMO 3.000% 04/20/39		03/20/2013 ..	Paydown		1,228	1,228	1,296	1,293		(65)		(65)		1,228				9	04/20/2039 ..	1.....
..912810-FQ-6	U S Treasury Notes TIPS 3.375% 04/15/32		02/26/2013 ..	Morgan Stanley		16,713	8,000	12,573	13,098		(806)		(823)		12,275		4,438	4,438	130	04/15/2032 ..	1.....
..912810-FS-2	U S Treasury Notes TIPS 2.000% 01/15/26		02/21/2013 ..	Goldman Sachs		90,920	61,000	70,551	74,519		(4,517)		(32)		69,970		20,950	20,950	858	01/15/2026 ..	1.....
..912810-PV-4	U S Treasury Notes TIPS 1.750% 01/15/28		02/26/2013 ..	BNP		202,265	145,000	204,442	204,357		(1,579)		(461)		202,317		(53)	(53)	1,728	01/15/2028 ..	1.....
..912810-PZ-5	U S Treasury Notes TIPS 2.500% 01/15/29		02/26/2013 ..	Morgan Stanley		187,239	125,000	185,075			(53)		(53)		185,022		2,217	2,217	397	01/15/2029 ..	1.....
..912810-QF-8	U S Treasury Notes TIPS 2.125% 02/15/40		02/21/2013 ..	Goldman Sachs		101,886	68,000	76,451	79,074		(2,922)		(25)		76,127		25,759	25,759	798	02/15/2040 ..	1.....
..912810-QV-3	U S Treasury Notes TIPS 0.750% 02/15/42		02/26/2013 ..	Morgan Stanley		161,700	150,000	158,618			(3)		(3)		158,614		3,086	3,086	38	02/15/2042 ..	1.....
..912828-CP-3	U S Treasury Notes TIPS 2.000% 07/15/14		02/26/2013 ..	Jefferies & Co		64,770	50,000	65,208	64,344		(1,232)		(301)		62,812		1,958	1,958	757	07/15/2014 ..	1.....
..912828-DH-0	U S Treasury Notes TIPS 1.625% 01/15/15		02/26/2013 ..	Nomura Sec Intl		51,482	40,000	51,486			(234)		(231)		51,231		251	251	486	01/15/2015 ..	1.....
..912828-ET-3	U S Treasury Notes TIPS 2.000% 01/15/16		02/21/2013 ..	Goldman Sachs		81,406	63,000	81,500	81,137		(1,445)		(364)		79,328		2,078	2,078	886	01/15/2016 ..	1.....
..912828-GD-6	U S Treasury Notes TIPS 2.375% 01/15/17		02/26/2013 ..	Citigroup Global		61,203	46,000	55,100	56,415		(3,334)		(132)		52,950		8,254	8,254	773	01/15/2017 ..	1.....
..912828-HQ-6	U S Treasury Notes 2.875% 01/31/13		01/31/2013 ..	Maturity		1,270,000	1,270,000	1,271,588	1,269,993		7		7		1,270,000				36,513	01/31/2013 ..	1.....
..912828-HH-3	U S Treasury Notes TIPS 0.625% 04/15/13		02/26/2013 ..	J P Morgan		36,111	33,000	34,883	36,161		(2,036)		(51)		34,074		2,037	2,037	83	04/15/2013 ..	1.....
..912828-JE-1	U S Treasury Notes TIPS 1.375% 07/15/18		02/26/2013 ..	J P Morgan		99,945	80,000	95,546	95,897		(2,079)		(284)		93,534		6,411	6,411	728	07/15/2018 ..	1.....
..912828-MY-3	U S Treasury Notes TIPS 0.500% 04/15/15		02/26/2013 ..	Citigroup Global		55,788	50,000	54,910	55,161		(1,382)		(121)		53,658		2,131	2,131	98	04/15/2015 ..	1.....
..912828-PP-9	U S Treasury Notes TIPS 1.125% 01/15/21		02/20/2013 ..	Barclays Capital		490,601	400,000	493,472			(342)		(342)		493,130		(2,529)	(2,529)	483	01/15/2021 ..	1.....
..912828-QD-5	U S Treasury Notes TIPS 0.125% 04/15/16		03/22/2013 ..	Morgan Stanley		158,376	143,000	155,152	155,896		(1,899)		(430)		153,566		4,810	4,810	82	04/15/2016 ..	1.....
..912828-QV-5	U S Treasury Notes TIPS 0.625% 07/15/21		02/21/2013 ..	BNP		207,883	180,000	204,976	204,900		(1,152)		(345)		203,403		4,480	4,480	696	07/15/2021 ..	1.....
..912828-SA-9	U S Treasury Notes TIPS 0.125% 01/15/22		02/26/2013 ..	Barclays Capital		55,095	50,000	53,481	53,760		(389)		(46)		53,324		1,771	1,771	39	01/15/2022 ..	1.....
..912828-SQ-4	U S Treasury Notes TIPS 0.125% 04/15/17		02/26/2013 ..	J P Morgan		47,949	44,000	48,004	47,992		3		(119)		47,876		72	72	21	04/15/2017 ..	1.....
..912828-UH-1	U S Treasury Notes TIPS 0.125% 01/15/23		02/26/2013 ..	Barclays Capital		160,806	150,000	159,332			(17)		(17)		159,315		1,491	1,491	22	01/15/2023 ..	1.....
..912828-UN-8	U S Treasury Notes 2.000% 02/15/23		02/21/2013 ..	Jefferies & Co		35,079	35,000	34,918							34,918		161	161	14	02/15/2023 ..	1.....
..912828-UN-8	U S Treasury Notes 2.000% 02/15/23		02/21/2013 ..	BNP		10,026	10,000	9,977							9,977		50	50	3	02/15/2023 ..	1.....
0599999. Subtotal - Bonds - U.S. Governments						3,665,087	3,218,845	3,596,262	2,562,669	(24,765)	(4,030)		(28,794)		3,575,266		89,821	89,821	45,824	XXX	XXX
Bonds - U.S. Special Revenues																					
..3128MJ-Q9-4	FHLMC Pool #G08479 3.500% 03/01/42		01/01/2013 ..	Paydown		4,539	4,539	4,689	4,686		(147)		(147)		4,539				13	03/01/2042 ..	1.....
..3128MJ-Q9-4	FHLMC Pool #G08479 3.500% 03/01/42		02/01/2013 ..	Paydown		4,312	4,312	4,455	4,452		(140)		(140)		4,312				25	03/01/2042 ..	1.....
..3128MJ-Q9-4	FHLMC Pool #G08479 3.500% 03/01/42		03/01/2013 ..	Paydown		2,477	2,477	2,557	2,557		(80)		(80)		2,477				22	03/01/2042 ..	1.....
..31292S-AH-3	FHLMC Pool #C09008 3.000% 08/01/42		01/01/2013 ..	Paydown		1,088	1,088	1,125	1,124		(36)		(36)		1,088				3	08/01/2042 ..	1.....
..31292S-AH-3	FHLMC Pool #C09008 3.000% 08/01/42		02/01/2013 ..	Paydown		1,253	1,253	1,295	1,295		(42)		(42)		1,253				6	08/01/2042 ..	1.....
..31292S-AH-3	FHLMC Pool #C09008 3.000% 08/01/42		03/01/2013 ..	Paydown		1,020	1,020	1,054	1,054		(34)		(34)		1,020				8	08/01/2042 ..	1.....
..31306X-2A-0	FHLMC Pool #J20769 2.500% 10/01/27		01/01/2013 ..	Paydown		3,113	3,113	3,241	3,240		(126)		(126)		3,113				6	10/01/2027 ..	1.....
..31306X-2A-0	FHLMC Pool #J20769 2.500% 10/01/27		02/01/2013 ..	Paydown		3,044	3,044	3,168	3,167		(124)		(124)		3,044				13	10/01/2027 ..	1.....
..31306X-2A-0	FHLMC Pool #J20769 2.500% 10/01/27		03/01/2013 ..	Paydown		1,557	1,557	1,620	1,620		(63)		(63)		1,557				10	10/01/2027 ..	1.....
..31364A-DA-4	Federal National Mtg Assn CMO 2.500% 05/25/30		01/01/2013 ..	Paydown		3,196	3,196	3,277	3,267		(70)		(70)		3,196				7	05/25/2030 ..	1.....
..31364A-DA-4	Federal National Mtg Assn CMO 2.500% 05/25/30		02/01/2013 ..	Paydown		2,691	2,691	2,759	2,750		(59)		(59)		2,691				11	05/25/2030 ..	1.....
..31364A-DA-4	Federal National Mtg Assn CMO 2.500% 05/25/30		03/01/2013 ..	Paydown		2,247	2,247	2,304	2,297		(49)		(49)		2,247				14	05/25/2030 ..	1.....
..3136A5-YC-4	Federal National Mtg Assn CMO 2.500% 04/25/31		01/01/2013 ..	Paydown		2,393	2,393	2,443	2,438		(45)		(45)		2,393				5	04/25/2031 ..	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3136A5-YC-4	Federal National Mtg Assn CMO 2.500% 04/25/31		02/01/2013	Paydown		2,334	2,334	2,382	2,378		(44)		(44)		2,334				10	04/25/2031	1
3136A5-YC-4	Federal National Mtg Assn CMO 2.500% 04/25/31		03/01/2013	Paydown		2,144	2,144	2,188	2,184		(40)		(40)		2,144				13	04/25/2031	1
3136A6-CK-8	Federal National Mtg Assn CMO 3.500% 12/25/39		01/25/2013	Paydown		1,009	1,009	1,074	1,070		(61)		(61)		1,009				3	12/25/2039	1
3136A6-CK-8	Federal National Mtg Assn CMO 3.500% 12/25/39		02/25/2013	Paydown		1,050	1,050	1,118	1,114		(63)		(63)		1,050				6	12/25/2039	1
3136A6-CK-8	Federal National Mtg Assn CMO 3.500% 12/25/39		03/25/2013	Paydown		1,091	1,091	1,161	1,157		(66)		(66)		1,091				10	12/25/2039	1
3137A8-RX-8	Federal Home Loan Mtg Corp CMO 3.000% 10/15/38		01/01/2013	Paydown		1,195	1,195	1,243	1,239		(45)		(45)		1,195				3	10/15/2038	1
3137A8-RX-8	Federal Home Loan Mtg Corp CMO 3.000% 10/15/38		02/01/2013	Paydown		1,539	1,539	1,601	1,597		(58)		(58)		1,539				8	10/15/2038	1
3137A8-RX-8	Federal Home Loan Mtg Corp CMO 3.000% 10/15/38		03/01/2013	Paydown		330	330	343	342		(12)		(12)		330				2	10/15/2038	1
3138EE-QV-4	FNMA Pool #AK9467 3.000% 03/01/27		01/01/2013	Paydown		7,985	7,985	8,312	8,303		(318)		(318)		7,985				20	03/01/2027	1
3138EE-QV-4	FNMA Pool #AK9467 3.000% 03/01/27		02/01/2013	Paydown		6,116	6,116	6,367	6,360		(244)		(244)		6,116				31	03/01/2027	1
3138EE-QV-4	FNMA Pool #AK9467 3.000% 03/01/27		03/01/2013	Paydown		4,598	4,598	4,786	4,781		(183)		(183)		4,598				34	03/01/2027	1
3138MN-SV-3	FNMA Pool #A06831 2.500% 12/01/27		03/01/2013	Paydown		727	727	755			(28)		(28)		727				2	12/01/2027	1
3139MQ-4E-0	FNMA Pool #A08920 2.500% 01/01/28		03/01/2013	Paydown		805	805	837			(32)		(32)		805				2	01/01/2028	1
31397Q-LT-3	Federal National Mtg Assn CMO 3.000% 04/25/40		01/01/2013	Paydown		1,234	1,234	1,298	1,293		(58)		(58)		1,234				3	04/25/2040	1
31397Q-LT-3	Federal National Mtg Assn CMO 3.000% 04/25/40		02/01/2013	Paydown		1,220	1,220	1,284	1,278		(58)		(58)		1,220				6	04/25/2040	1
31397Q-LT-3	Federal National Mtg Assn CMO 3.000% 04/25/40		03/01/2013	Paydown		1,206	1,206	1,269	1,263		(57)		(57)		1,206				9	04/25/2040	1
31398V-7F-7	Federal Home Loan Mtg Corp CMO 4.000% 03/15/25		01/15/2013	Paydown		3,441	3,441	3,657	3,638		(197)		(197)		3,441				11	03/15/2025	1
31398V-7F-7	Federal Home Loan Mtg Corp CMO 4.000% 03/15/25		02/15/2013	Paydown		2,750	2,750	2,922	2,907		(157)		(157)		2,750				18	03/15/2025	1
31398V-7F-7	Federal Home Loan Mtg Corp CMO 4.000% 03/15/25		03/15/2013	Paydown		2,999	2,999	3,187	3,171		(172)		(172)		2,999				30	03/15/2025	1
3199999. Subtotal - Bonds - U.S. Special Revenues						76,703	76,703	79,771	78,020		(2,909)		(2,909)		76,703				364	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
85771P-AA-0	Statoil ASA 144A 5.125% 04/30/14		01/28/2013	Call 106.0480		159,072	150,000	165,328	155,076		(283)		(283)		154,793		4,279	4,279	1,879	04/30/2014	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						159,072	150,000	165,328	155,076		(283)		(283)		154,793		4,279	4,279	1,879	XXX	XXX
8399997. Total - Bonds - Part 4						3,900,862	3,445,548	3,841,362	2,795,765	(24,765)	(7,221)		(31,985)		3,806,762		94,100	94,100	48,067	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,900,862	3,445,548	3,841,362	2,795,765	(24,765)	(7,221)		(31,985)		3,806,762		94,100	94,100	48,067	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
000361-10-5	AAR Corp		02/22/2013	Merrill Lynch	20,000	359		305	374	(69)			(69)		305		55	55	2		
002535-30-0	Aaron's Inc		02/22/2013	Merrill Lynch	10,000	279		200	283	(83)			(83)		200		79	79			
002824-10-0	Abbott Laboratories		01/02/2013	Spin Off	0,000	16,717		16,717	22,699	(5,982)			(5,982)		16,717						
002824-10-0	Abbott Laboratories		03/22/2013	Investment Technology	90,000	2,577		2,577	2,846	(269)			(269)		2,577		437	437	13		
00287Y-10-9	AbbVie Inc		01/02/2013	Goldman Sachs	380,000	13,289		9,731							9,731		3,558	3,558			
00287Y-10-9	AbbVie Inc		01/11/2013	Liquidnet Inc	65,000	2,176		1,512							1,512		663	663	26		
00287Y-10-9	AbbVie Inc		01/11/2013	Merrill Lynch	225,000	7,531		5,474							5,474		2,057	2,057	90		
009158-10-6	Air Products & Chemicals Inc		03/22/2013	Investment Technology	25,000	2,189		1,759	2,101	(341)			(341)		1,759		430	430	16		
011659-10-9	Alaska Air Group		02/22/2013	Merrill Lynch	20,000	1,007		728		(134)			(134)		728		279	279			
011659-10-9	Alaska Air Group		03/04/2013	Goldman Sachs	5,000	270		182	215	(33)			(33)		182		88	88			
011659-10-9	Alaska Air Group		03/04/2013	Liquidnet Inc	10,000	538		347	431	(84)			(84)		347		191	191			

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
011659-10-9	Alaska Air Group		03/08/2013	Goldman Sachs	10.000	.570		.330	.431	(101)			(101)		.330		.240	.240			
011659-10-9	Alaska Air Group		03/14/2013	Goldman Sachs	5.000	.298		.165	.215	(50)			(50)		.165		.133	.133			
011659-10-9	Alaska Air Group		03/20/2013	UBS Securities Inc	10.000	.619		.340	.431	(91)			(91)		.340		.279	.279			
012348-10-8	Albany International Corp CL A		02/07/2013	Liquidnet Inc	100.000	2.553		2.393	2.268	125			125		2.393		.161	.161			
012348-10-8	Albany International Corp CL A		02/12/2013	UBS Securities Inc	70.000	1.881		1.675	1.588	87			87		1.675		.206	.206			
01449J-10-5	Alere Inc		02/22/2013	Merrill Lynch	30.000	.664		.702	.555	147			147		.702		(39)	(39)			
017175-10-0	Alleghany Corp		02/22/2013	Merrill Lynch	5.000	1.891		1.282	1.677	(395)			(395)		1.282		.609	.609			
01748X-10-2	Allegiant Travel Co		01/04/2013	Liquidnet Inc	5.000	.385		.216	.367	(151)			(151)		.216		.169	.169			
01748X-10-2	Allegiant Travel Co		02/22/2013	Merrill Lynch	10.000	.800		.416	.734	(318)			(318)		.416		.384	.384			
01748X-10-2	Allegiant Travel Co		03/04/2013	Keybanc Capital Mrkt	5.000	.410		.200	.367	(167)			(167)		.200		.210	.210			
01748X-10-2	Allegiant Travel Co		03/08/2013	Goldman Sachs	5.000	.426		.213	.367	(155)			(155)		.213		.213	.213			
025676-20-6	American Eqty Inv Life Hld Co		03/01/2013	Corp Reorg/Merger	300.000	4.164		1.329	3.663	(2,334)			(2,334)		1.329		2.835	2.835			
026874-78-4	American Intl Group Inc		03/22/2013	Investment Technology	85.000	3.225		2.986	3.001	(14)			(14)		2.986		.239	.239			
032037-10-3	Ampco-Pittsburgh Corp		03/01/2013	Corp Reorg/Merger	90.000	1.684		1.741	1.798	(58)			(58)		1.741		(57)	(57)		16	
037411-10-5	Apache Corp		03/22/2013	Investment Technology	25.000	1.866		2.163	1.963	200			200		2.163		(297)	(297)		.4	
037833-10-0	Apple Computer Inc		03/22/2013	Investment Technology	5.000	2.280		2.262							2.262		.18	.18		13	
04621X-10-8	Assurant Inc		02/22/2013	Merrill Lynch	35.000	1.455		.887	1.215	(327)			(327)		.887		.568	.568		.7	
05508R-10-6	B&G Foods Inc		02/22/2013	Merrill Lynch	10.000	.290		.130	.283	(153)			(153)		.130		.160	.160		.3	
071813-10-9	Baxter Intl Inc		02/22/2013	Investment Technology	50.000	3.326		2.798	3.333	(535)			(535)		2.798		.529	.529		23	
071813-10-9	Baxter Intl Inc		03/22/2013	Investment Technology	30.000	2.122		1.679	2.000	(321)			(321)		1.679		.443	.443		14	
08160H-10-1	Benchmark Electronics Inc		03/01/2013	Corp Reorg/Merger	200.000	3.484		3.131	.997	(329)			(329)		3.131		.353	.353			
085789-10-5	Berry Petroleum Co CL A		02/22/2013	Merrill Lynch	40.000	1.869		.452	1.342	(890)			(890)		.452		1.417	1.417			
085789-10-5	Berry Petroleum Co CL A		03/15/2013	Pershing	15.000	.710		.169	.503	(334)			(334)		.169		.541	.541		.1	
085789-10-5	Berry Petroleum Co CL A		03/18/2013	Goldman Sachs	5.000	.237		.56	.168	(111)			(111)		.56		.181	.181			
085789-10-5	Berry Petroleum Co CL A		03/21/2013	Goldman Sachs	10.000	.459		.113	.336	(223)			(223)		.113		.347	.347		.1	
085789-10-5	Berry Petroleum Co CL A		03/22/2013	Credit Suisse	10.000	.453		.113	.336	(223)			(223)		.113		.340	.340		.1	
09746Y-10-5	Boise Inc		03/01/2013	Corp Reorg/Merger	430.000	3.694		3.854	3.419	435			435		3.854		(160)	(160)			
101137-10-7	Boston Scientific Corp		02/22/2013	Investment Technology	425.000	3.096		2.594	2.435	159			159		2.594		.502	.502			
109696-10-4	Brinks Co		02/22/2013	Merrill Lynch	20.000	.524		.528	.571	(43)			(43)		.528		(4)	(4)		.2	
109696-10-4	Brinks Co		03/01/2013	Corp Reorg/Merger	100.000	2.645		2.638	2.853	(215)			(215)		2.638		.7	.7		10	
11133T-10-3	Broadridge Financial Solutions		02/22/2013	Merrill Lynch	25.000	.571		.529	.572	(43)			(43)		.529		.42	.42		.5	
115736-10-0	Brown Shoe Inc New		03/01/2013	Corp Reorg/Merger	260.000	4.264		2.357	4.776	(2,419)			(2,419)		2.357		1.907	1.907			
125137-10-9	CEC Entertainment Inc		03/01/2013	Corp Reorg/Merger	80.000	2.420		2.370	2.655	(285)			(285)		2.370		.50	.50			
12561W-10-5	Cleco Corp New		02/22/2013	Merrill Lynch	20.000	.881		.432	.800	(368)			(368)		.432		.449	.449		.7	
125906-10-7	CSS Industries Inc		03/01/2013	Corp Reorg/Merger	130.000	3.121		2.262	2.846	(584)			(584)		2.262		.859	.859			
126349-10-9	CSG Systems International Inc		02/22/2013	Merrill Lynch	25.000	.499		.380	.455	(75)			(75)		.380		.119	.119			
126349-10-9	CSG Systems International Inc		03/01/2013	Corp Reorg/Merger	160.000	3.106		2.266	2.909	(642)			(642)		2.266		.839	.839			
127055-10-1	Cabot Corp		03/01/2013	Corp Reorg/Merger	70.000	2.575		2.470	2.785	(315)			(315)		2.470		.105	.105			
127190-30-4	CACI International Inc Class A		03/01/2013	Corp Reorg/Merger	50.000	2.538		3.068	2.752	.316			.316		3.068		(530)	(530)			
131193-10-4	Callaway Golf Co		02/22/2013	Merrill Lynch	40.000	.280		.293	.260	.33			.33		.293		(12)	(12)			
140288-10-1	CapLease Inc		03/01/2013	Corp Reorg/Merger	600.000	3.588		3.597	3.342	.255			.255		3.597		(9)	(9)		.45	
14067E-50-6	Capstead Mortgage Corp		03/01/2013	Corp Reorg/Merger	270.000	3.386		2.892	3.097	(205)			(205)		2.892		.494	.494		.81	
144577-10-3	Carrizo Oil & Gas Inc		02/22/2013	Merrill Lynch	10.000	.210		.334	.209	125			125		.334		(125)	(125)			
146229-10-9	Carter's Inc		02/22/2013	Merrill Lynch	5.000	.292		.118	.278	(160)			(160)		.118		.174	.174			
147195-10-1	Cascade Corp		01/25/2013	Merrill Lynch	54.000	3.492		2.514	3.472	(959)			(959)		2.514		.978	.978			
171232-10-1	Chubb Corp		02/22/2013	Investment Technology	40.000	3.377		2.138	3.013	(875)			(875)		2.138		1.239	1.239		.16	
171232-10-1	Chubb Corp		03/07/2013	Merrill Lynch	20.000	1.716		1.075	1.506	(431)			(431)		1.075		.641	.641		.8	
171232-10-1	Chubb Corp		03/12/2013	Merrill Lynch	15.000	1.287		.811	1.130	(318)			(318)		.811		.476	.476		.6	
171232-10-1	Chubb Corp		03/14/2013	Merrill Lynch	5.000	.429		.270	.377	(106)			(106)		.270		.159	.159		.2	
171232-10-1	Chubb Corp		03/26/2013	Instinet	5.000	.434		.270	.377	(106)			(106)		.270		.163	.163		.2	
171232-10-1	Chubb Corp		03/26/2013	J P Morgan	10.000	.868		.541	.753	(212)			(212)		.541		.327	.327		.4	
171232-10-1	Chubb Corp		03/27/2013	J P Morgan	10.000	.868		.541	.753	(212)			(212)		.541		.327	.327		.4	
171232-10-1	Chubb Corp		03/28/2013	J P Morgan	10.000	.869		.541	.753	(212)			(212)		.541		.328	.328		.4	
171798-10-1	Cimarex Energy Co		02/22/2013	Merrill Lynch	15.000	1.037		.279	.866	(587)			(587)		.279		.759	.759		.2	
17275R-10-2	Cisco Systems Inc		03/22/2013	Investment Technology	135.000	2.821		2.201	2.653	(452)			(452)		2.201		.621	.621			
172967-42-4	Citigroup Inc		02/22/2013	Investment Technology	90.000	3.824		2.575	3.560	(985)			(985)		2.575		1.249	1.249		.1	
172967-42-4	Citigroup Inc		03/22/2013	Investment Technology	100.000	4.521		2.861	3.956	(1,095)			(1,095)		2.861		1.660	1.660		.1	
20030N-10-1	Comcast Corp		02/22/2013	Investment Technology	180.000	7.152		4.425	6.728	(2,303)			(2,303)		4.425		2.727	2.727		.29	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
203233-10-1	Commonwealth REIT		03/01/2013	Corp Reorg/Merger	100.000	2,525		1,584	1,584						1,584		941	941	25		
205826-20-9	Comtech Telecommunications		03/01/2013	Corp Reorg/Merger	70.000	1,875		2,317	1,777	540			540		2,317		(442)	(442)			
205887-10-2	ConAgra Inc		02/22/2013	Investment Technology	110.000	3,723		2,514	3,245	(731)			(731)		2,514		1,209	1,209	28		
205887-10-2	ConAgra Inc		03/22/2013	Investment Technology	70.000	2,450		1,602	2,065	(463)			(463)		1,602		848	848	18		
209341-10-6	Consolidated Graphics Inc		03/01/2013	Corp Reorg/Merger	90.000	3,474		1,164	3,143	(1,979)			(1,979)		1,164		2,310	2,310			
216831-10-7	Cooper Tire & Rubber		03/01/2013	Corp Reorg/Merger	200.000	5,056		3,911	5,072	(1,161)			(1,161)		3,911		1,145	1,145			
22025Y-40-7	Corrections Corp of America		02/22/2013	Merrill Lynch	25.000	933		488	887	(399)			(399)		488		445	445			
247916-20-8	Denbury Resources Inc		02/22/2013	Merrill Lynch	25.000	458		366	405	(39)			(39)		366		92	92			
252603-10-5	Diamond Foods Inc		02/22/2013	Merrill Lynch	10.000	154		137	137						137		18	18			
254687-10-6	Walt Disney Co		02/22/2013	Investment Technology	125.000	6,773		4,334	6,224	(1,889)			(1,889)		4,334		2,438	2,438			
254687-10-6	Walt Disney Co		03/22/2013	Investment Technology	45.000	2,562		1,560	2,241	(680)			(680)		1,560		1,002	1,002			
256603-10-1	Dole Food Co Inc		03/01/2013	Corp Reorg/Merger	100.000	1,120		1,367	1,120						1,367		(247)	(247)			
260003-10-8	Dover Corp		02/22/2013	Investment Technology	45.000	3,288		2,058	2,957	(899)			(899)		2,058		1,230	1,230			
26875P-10-1	EOG Resources Inc		01/04/2013	Merrill Lynch	15.000	1,890		1,550	1,812	(262)			(262)		1,550		340	340			
26875P-10-1	EOG Resources Inc		01/07/2013	Merrill Lynch	20.000	2,520		2,066	2,416	(350)			(350)		2,066		453	453			
26875P-10-1	EOG Resources Inc		03/22/2013	Investment Technology	25.000	3,112		2,583	3,020	(437)			(437)		2,583		529	529	4		
29264F-20-5	Endo Health Solutions Inc		03/01/2013	Corp Reorg/Merger	60.000	1,860		1,055	1,576	(521)			(521)		1,055		805	805			
29266R-10-8	Energizer Holdings Inc		02/22/2013	Merrill Lynch	25.000	2,298		1,413	2,000	(587)			(587)		1,413		885	885	10		
29266R-10-8	Energizer Holdings Inc		03/06/2013	Goldman Sachs	5.000	466		302	400	(98)			(98)		302		164	164	2		
29266R-10-8	Energizer Holdings Inc		03/07/2013	Goldman Sachs	5.000	466		302	400	(98)			(98)		302		164	164	2		
29266R-10-8	Energizer Holdings Inc		03/08/2013	Barclays Capital	10.000	947		604	800	(195)			(195)		604		343	343	4		
30231G-10-2	Exxon Mobil Corp		01/03/2013	Clearview Corresp Serv	55.000	4,863		4,330	4,760	(430)			(430)		4,330		533	533			
30231G-10-2	Exxon Mobil Corp		01/03/2013	UBS Securities Inc	25.000	2,212		1,937	2,164	(226)			(226)		1,937		275	275			
315405-10-0	Ferro Corp		01/22/2013	Merrill Lynch	180.000	880		752	752						752		128	128			
318910-10-6	First Bancorp		03/01/2013	Corp Reorg/Merger	300.000	4,002		3,906							3,906		96	96			
320734-10-6	The First of Long Island Corp		02/22/2013	Merrill Lynch	5.000	150		151							151		(1)	(1)			
33582V-10-8	First Niagara Financial Group		02/22/2013	Merrill Lynch	20.000	159		159							159		1	1	2		
343498-10-1	Flowers Foods Inc		01/14/2013	Liquidnet Inc	10.000	268		173	233	(60)			(60)		173		95	95			
343498-10-1	Flowers Foods Inc		02/05/2013	Liquidnet Inc	10.000	277		173	233	(60)			(60)		173		104	104			
343498-10-1	Flowers Foods Inc		02/05/2013	Goldman Sachs	5.000	139		86	116	(30)			(30)		86		52	52			
343498-10-1	Flowers Foods Inc		02/07/2013	Cantor Fitzgerald & Co	10.000	284		173	233	(60)			(60)		173		111	111			
343498-10-1	Flowers Foods Inc		02/07/2013	Investment Technology	5.000	141		86	116	(30)			(30)		86		55	55			
343498-10-1	Flowers Foods Inc		02/22/2013	Merrill Lynch	15.000	414		258	349	(91)			(91)		258		156	156			
343873-10-5	Flushing Financial Corp		03/01/2013	Corp Reorg/Merger	170.000	2,686		1,057	2,608	(1,550)			(1,550)		1,057		1,629	1,629			
346091-70-5	Forest Oil Corp		02/22/2013	Merrill Lynch	15.000	94		100	100						100		(6)	(6)			
34958B-10-6	Fortress Investment Group LLC		02/22/2013	Merrill Lynch	80.000	486		367	351	16			16		367		119	119			
360271-10-0	Fulton Financial Corp		03/01/2013	Corp Reorg/Merger	200.000	2,270		2,009	1,922	87			87		2,009		261	261			
361652-20-9	GFI Group Inc		03/01/2013	Corp Reorg/Merger	260.000	913		900	842	58			58		900		12	12			
36191U-10-6	GT Advanced Technologies Inc		03/01/2013	Corp Reorg/Merger	370.000	1,062		1,117	1,117						1,117		(56)	(56)			
370334-10-4	General Mills		03/22/2013	Investment Technology	70.000	3,360		2,008	2,829	(821)			(821)		2,008		1,352	1,352	23		
39153L-10-6	Greatbatch Inc		02/22/2013	Merrill Lynch	15.000	401		333	349	(16)			(16)		333		68	68			
39153L-10-6	Greatbatch Inc		03/01/2013	Corp Reorg/Merger	130.000	3,519		2,820	3,021	(201)			(201)		2,820		699	699			
404132-10-2	HCC Insurance Holdings Inc		02/22/2013	Merrill Lynch	25.000	996		759	930	(171)			(171)		759		237	237	4		
410345-10-2	Hanesbrands Inc		02/05/2013	Investment Technology	5.000	190		110	179	(69)			(69)		110		79	79			
410345-10-2	Hanesbrands Inc		02/22/2013	Merrill Lynch	5.000	194		110	179	(69)			(69)		110		83	83			
414585-10-9	Harris Teeter Supermarkets Inc		02/22/2013	Merrill Lynch	5.000	212		113	193	(80)			(80)		113		99	99	1		
416515-10-4	Hartford Financial Servs Group		02/22/2013	Investment Technology	130.000	3,118		2,684	2,917	(233)			(233)		2,684		434	434	13		
416515-10-4	Hartford Financial Servs Group		03/22/2013	Investment Technology	215.000	5,625		4,439	4,825	(386)			(386)		4,439		1,187	1,187	22		
419879-10-1	Hawaiian Holdings Inc		03/01/2013	Corp Reorg/Merger	500.000	2,835		2,690	3,285	(595)			(595)		2,690		145	145			
431571-10-8	Hillenbrand Inc		02/22/2013	Merrill Lynch	20.000	488		412	452	(40)			(40)		412		75	75			
436106-10-8	HollyFrontier Corp		02/05/2013	UBS Securities Inc	20.000	1,087		768	931	(163)			(163)		768		319	319			
436106-10-8	HollyFrontier Corp		02/06/2013	UBS Securities Inc	10.000	543		385	466	(80)			(80)		385		158	158			
436106-10-8	HollyFrontier Corp		02/07/2013	Merrill Lynch	120.000	6,569		4,577	5,586	(1,009)			(1,009)		4,577		1,992	1,992			
436106-10-8	HollyFrontier Corp		02/07/2013	UBS Securities Inc	25.000	1,365		952	1,164	(211)			(211)		952		413	413			
440327-10-4	Horace Mann Educators Corp		03/01/2013	Corp Reorg/Merger	100.000	2,046		823	1,996	(1,173)			(1,173)		823		1,223	1,223			
44106M-10-2	Hospitality Properties Trust		03/01/2013	Corp Reorg/Merger	160.000	4,272		2,399	3,747	(1,348)			(1,348)		2,399		1,873	1,873	75		
443320-10-6	Hub Group Inc CL A		02/22/2013	Merrill Lynch	15.000	562		257	504	(247)			(247)		257		305	305	1		
446150-10-4	Huntington Bancshares		02/22/2013	Merrill Lynch	15.000	104		28	96	(68)			(68)		28		76	76			

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
446150-10-4	Huntington Bancshares		03/08/2013	J P Morgan	54.000	398		99	345	(246)			(246)		99		299	299	2		
449172-10-5	Hyster-Yale Materials		02/22/2013	Merrill Lynch	5.000	252		116	244	(128)			(128)		116		135	135			
45031U-10-1	IStar Financial Inc		02/22/2013	Merrill Lynch	95.000	957		895	774	120			120		895		62	62			
452308-10-9	Illinois Tool Works Inc		02/22/2013	Investment Technology	50.000	3,085		2,561	3,041	(480)			(480)		2,561		524	524	19		
457153-10-4	Ingram Micro Inc CL A		03/01/2013	Corp Reorg/Merger	160.000	3,018		1,974	2,707	(733)			(733)		1,974		1,044	1,044			
459044-10-3	International Bancshares Corp		03/01/2013	Corp Reorg/Merger	100.000	2,025		1,834	1,805	29			29		1,834		192	192			
459200-10-1	IBM Corp		03/22/2013	Investment Technology	20.000	4,250		3,283	3,831	(548)			(548)		3,283		967	967	17		
46625H-10-0	J P Morgan Chase & Co		02/22/2013	Investment Technology	100.000	4,857		4,792	4,397	395			395		4,792		65	65	30		
46625H-10-0	J P Morgan Chase & Co		03/22/2013	Investment Technology	40.000	1,947		1,917	1,759	158			158		1,917		30	30	12		
478160-10-4	Johnson & Johnson		02/27/2013	J P Morgan	40.000	3,036		2,618	2,804	(186)			(186)		2,618		418	418	24		
478160-10-4	Johnson & Johnson		02/28/2013	UBS Securities Inc	75.000	5,724		4,909	5,258	(348)			(348)		4,909		814	814	46		
478160-10-4	Johnson & Johnson		03/01/2013	UBS Securities Inc	15.000	1,144		982	1,052	(70)			(70)		982		162	162	9		
478160-10-4	Johnson & Johnson		03/01/2013	UBS Securities Inc	20.000	1,531		1,309	1,402	(93)			(93)		1,309		221	221	12		
478160-10-4	Johnson & Johnson		03/04/2013	National Fin Services	110.000	8,477		7,200	7,711	(511)			(511)		7,200		1,276	1,276	67		
478160-10-4	Johnson & Johnson		03/05/2013	Barclays Capital	178.000	13,810		11,481	12,478	(997)			(997)		11,481		2,329	2,329	109		
482686-10-2	K-Swiss Inc		02/22/2013	Merrill Lynch	30.000	141		88	101	(13)			(13)		88		53	53			
486587-10-8	Kaydon Corp		02/22/2013	Merrill Lynch	5.000	126		139	120	19			19		139		(12)	(12)			
489170-10-0	Kennametal Inc		01/22/2013	Liquidnet Inc	15.000	631		570	600	(30)			(30)		570		61	61			
489170-10-0	Kennametal Inc		01/22/2013	Merrill Lynch	35.000	1,471		1,330	1,400	(70)			(70)		1,330		141	141			
489170-10-0	Kennametal Inc		01/23/2013	Merrill Lynch	10.000	420		380	400	(20)			(20)		380		40	40			
489170-10-0	Kennametal Inc		02/22/2013	Merrill Lynch	20.000	818		794	800	(6)			(6)		794		23	23	3		
494368-10-3	Kimberly Clark		03/22/2013	Investment Technology	45.000	4,299		2,826	3,799	(974)			(974)		2,826		1,474	1,474	33		
494580-10-3	Kindred Healthcare Inc		03/01/2013	Corp Reorg/Merger	180.000	2,029		1,948	1,948						1,948		81	81			
499005-10-6	Knight Capital Group Inc CL A		01/24/2013	Merrill Lynch	200.000	735		702	702						702		33	33			
53219L-10-9	LifePoint Hospitals Inc		01/11/2013	Credit Suisse	5.000	204		104	189	(85)			(85)		104		100	100			
53219L-10-9	LifePoint Hospitals Inc		01/24/2013	Goldman Sachs	10.000	422		207	378	(170)			(170)		207		214	214			
53219L-10-9	LifePoint Hospitals Inc		02/13/2013	RW Baird	20.000	867		415	755	(340)			(340)		415		452	452			
53219L-10-9	LifePoint Hospitals Inc		02/15/2013	RW Baird	20.000	883		415	755	(340)			(340)		415		468	468			
53219L-10-9	LifePoint Hospitals Inc		02/15/2013	RW Baird	10.000	450		211	378	(167)			(167)		211		239	239			
53219L-10-9	LifePoint Hospitals Inc		03/01/2013	Corp Reorg/Merger	50.000	2,205		1,037	1,888	(850)			(850)		1,037		1,167	1,167			
535678-10-6	Linear Technology		03/22/2013	Investment Technology	80.000	2,984		2,447	2,744	(297)			(297)		2,447		536	536			
53635B-10-7	Liquidity Services Inc		02/22/2013	Merrill Lynch	10.000	337		379	409	(30)			(30)		379		(42)	(42)			
538034-10-9	Live Nation Entertainment Inc		02/22/2013	Merrill Lynch	45.000	463		524	419	105			105		524		(62)	(62)			
56062Y-10-2	MainSource Financial Group Inc		03/01/2013	Corp Reorg/Merger	290.000	4,060		2,411	3,674	(1,264)			(1,264)		2,411		1,649	1,649			
583928-10-6	Medallion Financial Corp		03/01/2013	Corp Reorg/Merger	240.000	3,120		1,792	2,818	(1,025)			(1,025)		1,792		1,328	1,328			
585055-10-6	Medtronic Inc		03/22/2013	Investment Technology	125.000	5,738		3,831	5,128	(1,296)			(1,296)		3,831		1,907	1,907			
58933Y-10-5	Merck & Co Inc		03/22/2013	Investment Technology	75.000	3,287		2,543	3,071	(528)			(528)		2,543		744	744	32		
59522J-10-3	Mid-America Apartment Comm Inc		02/22/2013	Merrill Lynch	10.000	692		300	648	(347)			(347)		300		391	391	7		
600551-20-4	Miller Industries Inc		03/01/2013	Corp Reorg/Merger	170.000	2,706		2,663	2,593	71			71		2,663		43	43			
617446-44-8	Morgan Stanley		02/22/2013	Investment Technology	125.000	2,893		2,480							2,480		413	413	6		
62855J-10-4	Myriad Genetics Inc		02/22/2013	Merrill Lynch	25.000	624		576	681	(105)			(105)		576		48	48			
637138-10-8	National Penn Bancshares Inc		02/22/2013	Merrill Lynch	55.000	541		305	513	(208)			(208)		305		236	236			
638904-10-2	The Navigators Group Inc		02/22/2013	Merrill Lynch	10.000	568		507	511	(4)			(4)		507		61	61			
640079-10-9	Neenah Paper Inc		03/01/2013	Corp Reorg/Merger	180.000	5,256		2,687	5,125	(2,437)			(2,437)		2,687		2,569	2,569	27		
64031N-10-8	Netnet Inc CL A		03/01/2013	Corp Reorg/Merger	200.000	6,636		3,409	5,958	(2,550)			(2,550)		3,409		3,228	3,228			
64128B-10-8	Inteligent Inc		03/01/2013	Corp Reorg/Merger	260.000	892		3,071	668	2,403			2,403		3,071		(2,179)	(2,179)			
654106-10-3	Nike Inc CL B		03/22/2013	Investment Technology	60.000	3,599		2,479	3,096	(617)			(617)		2,479		1,121	1,121			
670872-10-0	OM Group Inc		03/01/2013	Corp Reorg/Merger	100.000	2,454		2,220	2,220						2,220		234	234			
674599-10-5	Occidental Petroleum Corp		02/22/2013	Investment Technology	50.000	4,174		2,632	3,831	(1,198)			(1,198)		2,632		1,541	1,541			
680223-10-4	Old Republic Intl Corp		01/14/2013	Goldman Sachs	15.000	171		143	160	(17)			(17)		143		27	27			
680223-10-4	Old Republic Intl Corp		01/14/2013	UBS Securities Inc	10.000	114		95	107	(11)			(11)		95		18	18			
680223-10-4	Old Republic Intl Corp		01/14/2013	Pershing	5.000	57		48	53	(6)			(6)		48		9	9			
680223-10-4	Old Republic Intl Corp		02/21/2013	Goldman Sachs	50.000	581		499	533	(34)			(34)		499		82	82			
680223-10-4	Old Republic Intl Corp		02/21/2013	Goldman Sachs	90.000	1,044		937	959	(21)			(21)		937		106	106			
680223-10-4	Old Republic Intl Corp		02/22/2013	Merrill Lynch	50.000	594		621	533	89			89		621		(27)	(27)			
680223-10-4	Old Republic Intl Corp		02/27/2013	Cantor Fitzgerald & Co	30.000	354		381	320	61			61		381		(26)	(26)			
680223-10-4	Old Republic Intl Corp		03/06/2013	Barclays Capital	40.000	485		517	426	91			91		517		(33)	(33)			
680223-10-4	Old Republic Intl Corp		03/07/2013	Barclays Capital	15.000	179		194	160	34			34		194		(15)	(15)			

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation or Market In- dicator (a)
680665-20-5	Olin Corp		03/01/2013	Corp Reorg/Merger	170.000	3,937		3,871							3,871		66	66	18		
68210P-10-7	Omega Protein Corp		03/01/2013	Corp Reorg/Merger	200.000	1,656		1,224	1,224						1,224		432	432			
685564-10-6	Orbital Sciences Corp		03/01/2013	Corp Reorg/Merger	200.000	2,956		2,810	2,754	56			56		2,810		146	146			
693475-10-5	PNC Financial Servs Group		03/07/2013	Morgan Stanley	25.000	1,622		1,373	1,458	(85)			(85)		1,373		249	249	10		
693475-10-5	PNC Financial Servs Group		03/22/2013	Investment Technology ...	40.000	2,643		2,397	2,332	64			64		2,397		247	247	16		
693506-10-7	PPG Industries		01/24/2013	UBS Securities Inc	50.000	7,278		4,419	6,768	(2,349)			(2,349)		4,419		2,859	2,859			
693506-10-7	PPG Industries		01/25/2013	UBS Securities Inc	20.000	2,900		1,769	2,707	(938)			(938)		1,769		1,131	1,131			
693506-10-7	PPG Industries		01/25/2013	Investment Technology ...	70.000	10,044		6,189	9,475	(3,285)			(3,285)		6,189		3,854	3,854			
701081-10-1	Parker Drilling Co		03/01/2013	Corp Reorg/Merger	430.000	2,047		2,770	1,978	792			792		2,770		(723)	(723)			
701094-10-4	Parker-Hannifin		03/22/2013	Investment Technology ...	20.000	1,839		1,020	1,701	(682)			(682)		1,020		819	819	9		
709600-10-0	Penson Worldwide Inc		03/01/2013	Corp Reorg/Merger	290.000	2		9	9						9		(7)	(7)			
709789-10-1	Peoples Bancorp Inc		03/01/2013	Corp Reorg/Merger	170.000	3,684		2,927	3,473	(546)			(546)		2,927		757	757	20		
713448-10-8	Pepsico Inc		03/22/2013	Investment Technology ...	55.000	4,300		3,551	3,764	(213)			(213)		3,551		749	749	59		
717081-10-3	Pfizer Inc		02/22/2013	Investment Technology ...	205.000	5,581		3,624	5,141	(1,518)			(1,518)		3,624		1,958	1,958	49		
717081-10-3	Pfizer Inc		03/22/2013	Investment Technology ...	115.000	3,254		2,033	2,884	(851)			(851)		2,033		1,221	1,221	28		
71714F-10-4	PharMerica Corp		03/01/2013	Corp Reorg/Merger	280.000	4,012		2,834	3,987	(1,154)			(1,154)		2,834		1,179	1,179			
736508-84-7	Portland Gen Electric Co		03/01/2013	Corp Reorg/Merger	210.000	6,235		4,615	5,746	(1,131)			(1,131)		4,615		1,620	1,620	57		
742718-10-9	Procter & Gamble Co		02/22/2013	Investment Technology ...	65.000	4,993		2,914	4,413	(1,499)			(1,499)		2,914		2,079	2,079	37		
742718-10-9	Procter & Gamble Co		03/22/2013	Investment Technology ...	25.000	1,931		1,121	1,697	(576)			(576)		1,121		810	810	14		
743315-10-3	Progressive Corp		02/22/2013	Investment Technology ...	145.000	3,575		3,120	3,060	61			61		3,120		455	455	41		
750236-10-1	Radian Group Inc		02/22/2013	Merrill Lynch	55.000	433		423							423		10	10			
750236-10-1	Radian Group Inc		03/05/2013	Goldman Sachs	10.000	106		79							79		28	28			
750236-10-1	Radian Group Inc		03/05/2013	Goldman Sachs	10.000	106		79							79		28	28			
750236-10-1	Radian Group Inc		03/05/2013	UBS Securities Inc	15.000	159		118							118		41	41			
750236-10-1	Radian Group Inc		03/05/2013	UBS Securities Inc	35.000	372		275							275		97	97			
750438-10-3	Radioshack Corp COM		03/01/2013	Corp Reorg/Merger	200.000	600		424	424						424		176	176			
758075-40-2	Redwood Trust Inc		01/03/2013	Investment Technology ...	10.000	176		184	169	15			15		184		(9)	(9)			
758075-40-2	Redwood Trust Inc		01/14/2013	Investment Technology ...	40.000	756		672	676	(4)			(4)		672		85	85			
758075-40-2	Redwood Trust Inc		02/19/2013	Investment Technology ...	25.000	502		388	422	(35)			(35)		388		114	114			
760281-20-4	Republic Bancorp Ky QL A		03/01/2013	Corp Reorg/Merger	130.000	2,813		2,391	2,747	(356)			(356)		2,391		422	422	21		
78709Y-10-5	Saia Inc		02/22/2013	Merrill Lynch	35.000	1,020		421	809	(388)			(388)		421		600	600			
78709Y-10-5	Saia Inc		02/28/2013	Instinet	5.000	154		60	116	(56)			(56)		60		94	94			
78709Y-10-5	Saia Inc		03/06/2013	Stifel Nicholas & Co ...	5.000	162		59	116	(56)			(56)		59		103	103			
78709Y-10-5	Saia Inc		03/08/2013	Goldman Sachs	10.000	322		118	231	(113)			(113)		118		204	204			
78709Y-10-5	Saia Inc		03/15/2013	Goldman Sachs	10.000	363		118	231	(113)			(113)		118		244	244			
78709Y-10-5	Saia Inc		03/18/2013	Goldman Sachs	5.000	180		59	116	(56)			(56)		59		120	120			
807066-10-5	Scholastic Corp		03/01/2013	Corp Reorg/Merger	90.000	2,709		2,715	2,660	54			54		2,715		(6)	(6)	11		
808513-10-5	Charles Schwab Corp		02/22/2013	Investment Technology ...	230.000	3,811		2,921	3,303	(381)			(381)		2,921		890	890	14		
808513-10-5	Charles Schwab Corp		03/22/2013	Investment Technology ...	125.000	2,194		1,579	1,795	(216)			(216)		1,579		615	615	8		
80862K-10-4	SciClone Pharmaceuticals Inc		03/01/2013	Corp Reorg/Merger	600.000	2,856		2,974							2,974		(118)	(118)			
816300-10-7	Selective Insurance Group		02/22/2013	Merrill Lynch	40.000	901		673	771	(98)			(98)		673		228	228	5		
816300-10-7	Selective Insurance Group		03/13/2013	RW Baird	10.000	224		169	193	(23)			(23)		169		54	54	1		
83066R-10-7	Skilled Healthcare Group Inc QL A		03/01/2013	Corp Reorg/Merger	120.000	698		655	764	(109)			(109)		655		43	43			
830879-10-2	SkylWest Inc		03/01/2013	Corp Reorg/Merger	140.000	1,960		1,727	1,744	(18)			(18)		1,727		233	233	6		
845467-10-9	Southwestern Energy Co		02/22/2013	Merrill Lynch	5.000	166		148	167	(19)			(19)		148		18	18			
85254C-30-5	Stage Stores Inc		03/01/2013	Corp Reorg/Merger	140.000	3,457		1,430	3,469	(2,039)			(2,039)		1,430		2,026	2,026			
852857-20-0	Stamps.com Inc		02/22/2013	Merrill Lynch	5.000	123		102	126	(24)			(24)		102		21	21			
852891-10-0	Stancorp Financial Group		03/01/2013	Corp Reorg/Merger	20.000	796		456	733	(277)			(277)		456		340	340			
859152-10-0	STERIS Corp		02/15/2013	National Fin Services ...	15.000	586		338	521	(183)			(183)		338		248	248			
859158-10-7	Sterling Bancorp		02/22/2013	Merrill Lynch	30.000	305		268	273	(5)			(5)		268		37	37			
871829-10-7	Sysco Corp		03/22/2013	Investment Technology ...	95.000	3,316		3,185	3,008	178			178		3,185		131	131	27		
872540-10-9	TJX Cos Inc		03/22/2013	Investment Technology ...	45.000	2,080		1,836	1,910	(74)			(74)		1,836		243	243	5		
878237-10-6	Tech Data Corp		03/01/2013	Corp Reorg/Merger	50.000	2,653		2,550	2,277	273			273		2,550		103	103			
87929J-10-3	TeleCommunication Systems Inc QL A		03/01/2013	Corp Reorg/Merger	650.000	1,498		1,606	1,606						1,606		(107)	(107)			
880349-10-5	Tenneco Inc		02/22/2013	Merrill Lynch	20.000	730		869	702	167			167		869		(139)	(139)			
881609-10-1	Tesoro Corp		03/01/2013	Corp Reorg/Merger	150.000	8,436		2,363	6,608	(4,244)			(4,244)		2,363		6,073	6,073	30		
88579Y-10-1	3M Co		02/22/2013	Investment Technology ...	30.000	3,089		2,428	2,786	(357)			(357)		2,428		661	661	19		
88579Y-10-1	3M Co		03/22/2013	Investment Technology ...	20.000	2,117		1,619	1,857	(238)			(238)		1,619		498	498	13		

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
891092-10-8	Toro Co		02/22/2013	Merrill Lynch	10.000	446		120	430	(310)			(310)		120		325	325			
89417E-10-9	Travelers Cos Inc		01/04/2013	UBS Securities Inc	30.000	2,221		1,583	2,155	(571)			(571)		1,583		638	638			
89417E-10-9	Travelers Cos Inc		01/10/2013	UBS Securities Inc	80.000	5,936		4,443	5,746	(1,303)			(1,303)		4,443		1,493	1,493			
89417E-10-9	Travelers Cos Inc		01/10/2013	Liquidnet Inc	15.000	1,113		878	1,077	(199)			(199)		878		235	235			
896215-20-9	TrilMas Corp		02/22/2013	Merrill Lynch	15.000	455		455							455						
896522-10-9	Trinity Industries Inc		02/22/2013	Merrill Lynch	20.000	858		186	716	(530)			(530)		186		672	672	2		
90187B-10-1	Two Harbors Investment Corp		03/01/2013	Corp Reorg/Merger	260.000	3,344		2,449	2,881	(432)			(432)		2,449		895	895	143		
902681-10-5	UGI Corp		02/22/2013	Merrill Lynch	30.000	1,066		700	981	(281)			(281)		700		366	366	8		
90328M-10-7	USANA Health Sciences Inc		03/01/2013	Corp Reorg/Merger	70.000	3,100		3,010	2,305	704			704		3,010		91	91			
90341G-10-3	USA Mobility Inc		03/01/2013	Corp Reorg/Merger	160.000	1,859		1,490	1,869	(378)			(378)		1,490		369	369			
910340-10-8	United Fire Group		01/11/2013	Pershing	25.000	574		430	546	(116)			(116)		430		144	144			
911268-10-0	United Online Inc		03/01/2013	Corp Reorg/Merger	300.000	1,770		1,632	1,677	(45)			(45)		1,632		138	138	30		
913017-10-9	United Technologies Corp		02/22/2013	Investment Technology	30.000	2,693		1,431	2,460	(1,029)			(1,029)		1,431		1,262	1,262	16		
913017-10-9	United Technologies Corp		03/22/2013	Investment Technology	45.000	4,195		2,146	3,690	(1,544)			(1,544)		2,146		2,049	2,049	24		
913456-10-9	Universal Corp		03/01/2013	Corp Reorg/Merger	70.000	3,905		2,849	3,494	(645)			(645)		2,849		1,056	1,056	35		
918204-10-8	V F Corp		03/22/2013	Investment Technology	20.000	3,372		2,942	3,019	(77)			(77)		2,942		430	430	17		
949746-10-1	Wells Fargo & Co New		02/22/2013	Investment Technology	75.000	2,664		1,914	2,564	(650)			(650)		1,914		750	750	19		
949746-10-1	Wells Fargo & Co New		03/22/2013	Investment Technology	70.000	2,606		1,786	2,393	(606)			(606)		1,786		820	820	18		
950810-10-1	WesBanco Inc		03/01/2013	Corp Reorg/Merger	49.000	1,146		1,018	1,089	(70)			(70)		1,018		128	128	9		
966387-10-2	Whiting Petroleum Corp		02/22/2013	Merrill Lynch	20.000	987		267	867	(600)			(600)		267		720	720			
976391-30-0	Winthrop Realty Trust		02/22/2013	Merrill Lynch	40.000	491		442	26	26			26		468		23	23	7		
976391-30-0	Winthrop Realty Trust		03/01/2013	Corp Reorg/Merger	160.000	2,008		1,361	1,768	(407)			(407)		1,361		647	647	26		
94095J-10-9	Greenlight Capital Re LTD		02/22/2013	Merrill Lynch	15.000	370		359							359		11	11			
733174-70-0	Popular Inc	F	02/22/2013	Merrill Lynch	25.000	696		520	520						520		176	176			
60585R-10-6	Assured Guaranty Ltd	F	01/30/2013	Instinet	20.000	356		183	285	(102)			(102)		183		174	174			
60585R-10-6	Assured Guaranty Ltd	F	01/30/2013	Pershing	40.000	707		497	569	(72)			(72)		497		210	210			
60585R-10-6	Assured Guaranty Ltd	F	02/06/2013	Goldman Sachs	65.000	1,274		1,397	925	472			472		1,397		(124)	(124)			
60585R-10-6	Assured Guaranty Ltd	F	02/06/2013	Goldman Sachs	45.000	854		948	640	307			307		948		(94)	(94)			
60585R-10-6	Assured Guaranty Ltd	F	02/19/2013	Instinet	50.000	1,000		1,081	712	369			369		1,081		(81)	(81)	5		
60585R-10-6	Assured Guaranty Ltd	F	02/22/2013	Merrill Lynch	65.000	1,221		1,247	925	322			322		1,247		(27)	(27)	7		
630397-10-6	Endurance Specialty Hlds Ltd	F	03/01/2013	Corp Reorg/Merger	120.000	5,285		2,987	4,763	(1,776)			(1,776)		2,987		2,298	2,298			
639300-10-1	Global Sources Ltd	F	02/22/2013	Merrill Lynch	35.000	273		233	227	6			6		233		41	41			
67127P-10-0	Platinum Underwriters Hld Ltd	F	03/01/2013	Corp Reorg/Merger	50.000	2,644		1,431	2,300	(869)			(869)		1,431		1,213	1,213			
694368-10-0	Warner Chilcott PLC	F	02/22/2013	Merrill Lynch	35.000	484		509							509		(25)	(25)			
66748L-10-2	Orthofix International N.V.	F	02/22/2013	Merrill Lynch	15.000	553		547							547		6	6			
P16994-13-2	Banco Latinoamericano de Expor	F	03/01/2013	Corp Reorg/Merger	270.000	6,529		2,737	5,821	(3,085)			(3,085)		2,737		3,792	3,792	81		
P8744Y-10-2	Steiner Leisure Ltd	F	02/22/2013	Merrill Lynch	20.000	891		500	966	(467)			(467)		500		391	391			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						584,784	XXX	438,808	499,554	(98,412)			(98,412)		438,808		145,976	145,976	2,111	XXX	XXX
Common Stocks - Mutual Funds																					
04314H-85-7	Artisan Intl Val Fund Instl Shares		02/26/2013	Artisan Funds	4,739.000	150,000		127,109	144,218	(17,109)			(17,109)		127,109		22,891	22,891			
9299999. Subtotal - Common Stocks - Mutual Funds						150,000	XXX	127,109	144,218	(17,109)			(17,109)		127,109		22,891	22,891		XXX	XXX
9799997. Total - Common Stocks - Part 4						734,784	XXX	565,917	643,773	(115,522)			(115,522)		565,917		168,867	168,867	2,111	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						734,784	XXX	565,917	643,773	(115,522)			(115,522)		565,917		168,867	168,867	2,111	XXX	XXX
9899999. Total - Preferred and Common Stocks						734,784	XXX	565,917	643,773	(115,522)			(115,522)		565,917		168,867	168,867	2,111	XXX	XXX
9999999 - Totals						4,635,646	XXX	4,407,279	3,439,538	(140,286)	(7,221)		(147,507)		4,372,679		262,967	262,967	50,178	XXX	XXX

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

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open

N O N E

Schedule DB - Part D - Section 2 - Collateral for Derivative Instruments Open

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	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
000000-00-0	BNY Mellon Securities Lending Overnight Fund	0		56,723	56,723	
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				56,723	56,723	XXX
7599999. Total - Common Stocks				56,723	56,723	XXX
7699999. Total - Preferred and Common Stocks				56,723	56,723	XXX
9999999 - Totals				56,723	56,723	XXX

General Interrogatories:

1. Total activity for the year to date
- Fair Value \$ 56,723
- Book/Adjusted Carrying Value \$ 56,723
2. Average balance for the year to date
- Fair Value \$ 40,561
- Book/Adjusted Carrying Value \$ 40,561
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 56,723
- NAIC 2 \$
- NAIC 3 \$
- NAIC 4 \$
- NAIC 5 \$
- NAIC 6 \$

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9999999 - Totals						
						XXX

General Interrogatories:

1. Total activity for the year to date

Fair Value \$
2. Average balance for the year to date

Fair Value \$
- Book/Adjusted Carrying Value \$

Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
PNC Bank Columbus, OH					(71,024)	(46,124)	(29,091)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX					(7,347)	XXX
0199999. Totals - Open Depositories	XXX	XXX			(71,024)	(46,124)	(36,438)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(71,024)	(46,124)	(36,438)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(71,024)	(46,124)	(36,438)	XXX

STATEMENT AS OF MARCH 31, 2013 OF THE MICO INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

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

NONE