



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2014  
OF THE CONDITION AND AFFAIRS OF THE

## MICO Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address MotoristsGroup.com

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

### OFFICERS

Chief Executive Officer David Lynn Kaufman Treasurer Susan Elizabeth Haack #  
Secretary Charles Robert Gaskill #

### OTHER

### DIRECTORS OR TRUSTEES

Susan Elizabeth Haack David Lynn Kaufman

State of Ohio SS:  
County of Franklin

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

David L. Kaufman  
Chief Executive Officer

Charles R. Gaskill  
Secretary

Susan E. Haack  
Treasurer

Subscribed and sworn to before me this  
6th day of November, 2014

- a. Is this an original filing? ..... Yes [ X ] No [ ]  
b. If no,  
1. State the amendment number.....  
2. Date filed .....  
3. Number of pages attached.....

## STATEMENT AS OF SEPTEMBER 30, 2014 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 .....	9,781,522		9,781,522	10,479,319
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....	2,208,516		2,208,516	2,726,846
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 (\$ .....0 ), cash equivalents (\$ .....0 ) and short-term investments (\$ .....190,142 ) .....	190,142		190,142	205,018
6. Contract loans (including \$ ..... premium notes) .....				
7. Derivatives .....				
8. Other invested assets .....	819,273		819,273	909,963
9. Receivables for securities .....	10		10	5
10. Securities lending reinvested collateral assets .....	56,000		56,000	
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	13,055,462		13,055,462	14,321,151
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	47,058		47,058	72,457
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) .....	5,648	5,648		6,778
15.3 Accrued retrospective premiums .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	25,368		25,368	30,040
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 .....	53,393		53,393	5,751
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 .....	7,828		7,828	30,628
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	10,437		10,437	11,768
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	13,205,194	5,648	13,199,546	14,478,574
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. Total (Lines 26 and 27)	13,205,194	5,648	13,199,546	14,478,574
<b>DETAILS OF WRITE-INS</b>				
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 .....	10,437		10,437	11,768
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)	10,437		10,437	11,768

## STATEMENT AS OF SEPTEMBER 30, 2014 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) .....	6,974	7,165
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....		
7.1 Current federal and foreign income taxes (including \$ ..... (32,088) on realized capital gains (losses)) .....		
7.2 Net deferred tax liability .....	138,392	252,960
8. Borrowed money \$ ..... and interest thereon \$ .....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ ..... and including warranty reserves of \$ ..... and accrued accident and health experience rating refunds including \$ ..... for medical loss ratio rebate per the Public Health Service Act) .....		
10. Advance premium .....		
11. Dividends declared and unpaid:		
11.1 Stockholders .....		1,338,251
11.2 Policyholders .....		
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	(764)	6,163
13. Funds held by company under reinsurance treaties .....	46	6,754
14. Amounts withheld or retained by company for account of others .....		
15. Remittances and items not allocated .....	11,322	11,720
16. Provision for reinsurance (including \$ .....0 certified) .....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....		
19. Payable to parent, subsidiaries and affiliates .....	271	26,759
20. Derivatives .....		
21. Payable for securities .....	1	
22. Payable for securities lending .....	56,000	
23. Liability for amounts held under uninsured plans .....		
24. Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	4,547	4,274
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	216,789	1,654,046
27. Protected cell liabilities .....		
28. Total liabilities (Lines 26 and 27) .....	216,789	1,654,046
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) .....	9,604,757	9,446,528
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) .....	12,982,757	12,824,528
38. Totals (Page 2, Line 28, Col. 3)	13,199,546	14,478,574
<b>DETAILS OF WRITE-INS</b>		
2501. Escheatable funds .....	4,547	4,214
2502. State surcharges payable .....		.60
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,547	4,274
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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ .....(360) )	8,882	502,861	558,545
1.2 Assumed (written \$ ..... )			
1.3 Ceded (written \$ .....(360) )	8,882	502,861	558,545
1.4 Net (written \$ ..... )			
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ .....0 ):			
2.1 Direct .....	(86,253)	198,170	327,910
2.2 Assumed .....			
2.3 Ceded .....	(86,253)	198,170	327,910
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) .....			
<b>INVESTMENT INCOME</b>			
9. Net investment income earned .....	150,432	199,409	324,628
10. Net realized capital gains (losses) less capital gains tax of \$ .....129,961	229,265	314,278	329,349
11. Net investment gain (loss) (Lines 9 + 10) .....	379,697	513,686	653,977
<b>OTHER INCOME</b>			
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 .....	(30)	(11)	(11)
15. Total other income (Lines 12 through 14) .....	(30)	(11)	(11)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) .....	379,667	513,675	653,966
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) .....	379,667	513,675	653,966
19. Federal and foreign income taxes incurred .....	59,708	67,615	99,517
20. Net income (Line 18 minus Line 19)(to Line 22) .....	319,959	446,060	554,449
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year .....	12,824,528	13,386,746	13,386,746
22. Net income (from Line 20) .....	319,959	446,060	554,449
23. Net transfers (to) from Protected Cell accounts .....			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(114,397)	(169,243)	142,387	220,834
25. Change in net unrealized foreign exchange capital gain (loss) .....			
26. Change in net deferred income tax .....	171	(9,825)	(16,472)
27. Change in nonadmitted assets .....	7,342	12,421	17,218
28. Change in provision for reinsurance .....			4
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 .....			(1,338,251)
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).....	158,229	591,043	(562,218)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	12,982,757	13,977,789	12,824,528
<b>DETAILS OF WRITE-INS</b>			
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 .....	(6)	(11)	(11)
1402. Miscellaneous service fees .....	(25)		0
1403. ....			
1498. Summary of remaining write-ins for Line 14 from overflow page .....			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(30)	(11)	(11)
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 SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	486	(29,055)	(39,551)
2. Net investment income .....	257,287	287,369	419,667
3. Miscellaneous income .....	(30)	(11)	(11)
4. Total (Lines 1 to 3) .....	257,744	258,303	380,105
5. Benefit and loss related payments .....	(4,670)	27,405	(26,860)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	(1,332)	(7,391)	(1,715)
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ .....138,369 tax on capital gains (losses) .....	237,311	189,630	236,130
10. Total (Lines 5 through 9) .....	231,309	209,644	207,555
11. Net cash from operations (Line 4 minus Line 10) .....	26,435	48,658	172,550
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	2,592,753	5,347,789	5,427,407
12.2 Stocks .....	1,292,519	1,432,884	1,488,791
12.3 Mortgage loans .....			
12.4 Real estate .....			
12.5 Other invested assets .....	100,000	100,000	100,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....	262	(2,256)	218
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	3,985,534	6,878,416	7,016,417
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,931,352	5,862,235	6,619,536
13.2 Stocks .....	753,431	616,781	736,505
13.3 Mortgage loans .....			
13.4 Real estate .....			
13.5 Other invested assets .....			
13.6 Miscellaneous applications .....	(1)	(1)	
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	2,684,782	6,479,014	7,356,041
14. Net increase (or decrease) in contract loans and premium notes .....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	1,300,752	399,402	(339,624)
<b>Cash from Financing and Miscellaneous Sources</b>			
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 .....	1,338,251	1,397,929	1,397,929
16.6 Other cash provided (applied) .....	(3,812)	(14,295)	(13,741)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(1,342,063)	(1,412,224)	(1,411,670)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(14,876)	(964,164)	(1,578,744)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	205,018	1,783,761	1,783,761
19.2 End of period (Line 18 plus Line 19.1) .....	190,142	819,597	205,018

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

**STATEMENT AS OF SEPTEMBER 30, 2014 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.

<u>Net Income</u>	<u>State of Domicile</u>	<u>Period Ended September 30, 2014</u>	<u>Period Ended December 31, 2013</u>
(1) MICO Insurance Company state basis	Ohio	319,959	554,449
(2) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP	Ohio	319,959	554,449
<b><u>Surplus</u></b>			
(5) MICO Insurance Company state basis	Ohio	12,982,757	12,824,528
(6) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP	Ohio	12,982,757	12,824,528

**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., & H.**  
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 months 17,658
    2. 12 months or longer 1,024
  - b. The aggregate related fair value of securities with unrealized losses:
    1. Less than 12 months 982,380
    2. 12 months or longer 457,582
- 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 \$56,000.

**I. Working Capital Finance Investments**  
The company did not hold any working capital finance investments.

**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.

**STATEMENT AS SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY**  
**NOTES TO FINANCIAL STATEMENTS**

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

There were not any significant changes since last year end.

**11. Debt**

The company did not have any capital notes or other debt obligations outstanding during the periods reported. The company was not party to any Federal Home Loan Bank (FHLB) agreements during the periods reported.

**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 \$69 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 September 30, 2014			Total
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	
<b>Assets at fair value</b>				
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	2,208,516	-	-	2,208,516
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	2,208,516	-	-	2,208,516
Other invested assets	-	-	819,273	819,273
<b>Total assets at fair value</b>	<b>2,208,516</b>	<b>-</b>	<b>819,273</b>	<b>3,027,789</b>

**STATEMENT AS SEPTEMBER 30, 2014 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.

(a)	Beginning balance at July 1, 2014	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 September 30, 2014
Preferred Stock	-	-	-	-	-	-	-	-	-	-
Fixed Maturities	-	-	-	-	-	-	-	-	-	-
Common Stock	-	-	-	-	-	-	-	-	-	-
Industrial and Misc	-	-	-	-	-	-	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-	-	-	-	-	-	-
Other Invested Assets	964,114	-	-	-	(44,841)	-	-	(100,000)	-	819,273
<b>Total Assets</b>	<b>964,114</b>				<b>(44,841)</b>			<b>(100,000)</b>		<b>819,273</b>
(b)										
Liabilities	-	-	-	-	-	-	-	-	-	-
<b>Total Liabilities</b>	<b>-</b>									<b>-</b>

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	9,836,821	9,781,522	-	9,836,821	-	-
Common Stock	2,208,516	2,208,516	2,208,516	-	-	-
Other Invested Assets	819,273	819,273	-	-	819,273	-
	<b>12,864,610</b>	<b>12,809,311</b>	<b>2,208,516</b>	<b>9,836,821</b>	<b>819,273</b>	<b>-</b>

D. The company did not find it impractical to estimate fair value for any financial instruments.

**21. Other Items**

A., B., C., D., E., & F.

There were not any significant changes since last year end.

G. Offsetting and Netting of Assets and Liabilities

The company did not have any offsetting and netting of assets and liabilities.

**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.

STATEMENT AS SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY  
**NOTES TO FINANCIAL STATEMENTS**

---

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

There were not any significant changes since last year end.

33. **Asbestos/Environmental Reserves**

There were not any significant changes since last year end.

34. **Subscriber Savings Accounts**

There were not any significant changes since last year end.

35. **Multiple Peril Crop Insurance**

There were not any significant changes since last year end.

36. **Financial Guaranty Insurance**

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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ X ] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
On August 31, 2014, Motorists Mutual Insurance Company ("Motorists") acquired Consumers Insurance Group, Inc. and its wholly-owned subsidiary, Consumers Insurance USA, Inc. ("Consumers"). Motorists is an Ohio domiciled mutual property/casualty insurer, and Consumers is a Tennessee stock property/ casualty insurance company. The investment in Consumers has been accounted for on a statutory accounting basis in accordance with SSAP 97, 8B ii.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2008

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 12/04/2009

6.4 By what department or departments?  
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ X ] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [ X ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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

**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? ..... Yes  No
- (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.
- 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: ..... \$ ..... 7,828

**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<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>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 .....   | \$ .....  | \$ ..... 0   |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....  | \$ ..... 0   |
| 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? ..... Yes  No
- If no, attach a description with this statement.

STATEMENT AS OF SEPTEMBER 30, 2014 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 .....	\$ .....	56,000
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....	\$ .....	56,000
16.3 Total payable for securities lending reported on the liability page .....	\$ .....	56,000

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? ..... Yes [ ] No [ X ] N/A [ ]  
If yes, attach an explanation.

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent ..... 0.000 %

5.2 A&H cost containment percent ..... 0.000 %

5.3 A&H expense percent excluding cost containment expenses ..... 0.000 %

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 SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Home State Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>NONE</b>						

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

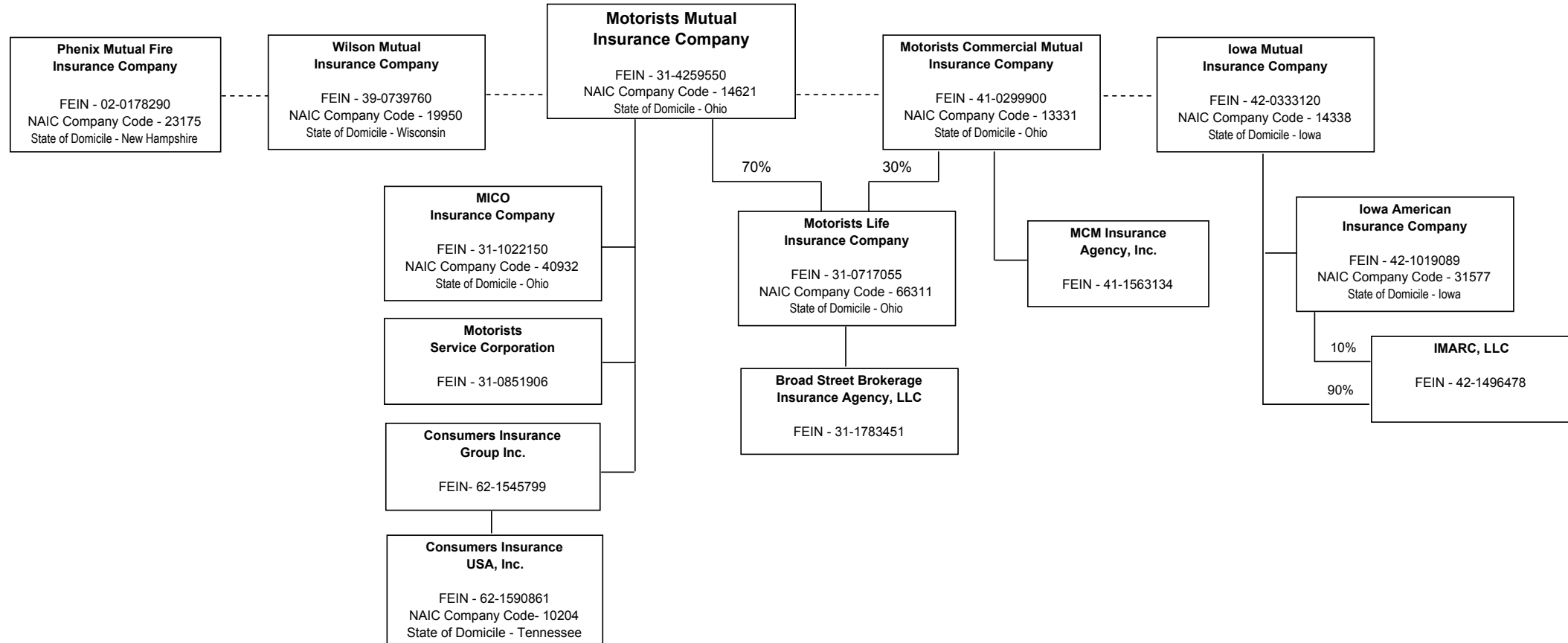
States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona 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		27,838	3,052	27,770	(75,240)	4,401
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	L		6,983		16,613	59,552	129,776
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	(360)	303,013	67,418	462,194	124,451	43,017
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	L					4	
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		16,556	41,127	55,752	124,117	280,240
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		(360)	354,389	111,598	562,329	232,884	457,434
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.

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

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



STATEMENT AS OF SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			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	10204	62-1545799				Consumers Insurance Group, Inc.	TN	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			62-1590861				Consumers Insurance USA, Inc.	TN	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			42-1496478				IMARC, LLC	IA	NIA	Iowa Mutual Insurance Company	Ownership	90.000	Motorists Mutual Insurance Company	2
.0291	Motorists Insurance Group	31577	42-1019089				Iowa American Insurance Company	IA	IA	Iowa Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
.0291	Motorists Insurance Group	14338	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	RE	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.

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

**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	6,380	(79,709)	(1,249.4)	36.8
19.3,19.4 Commercial auto liability				
21. Auto physical damage	2,502	(6,544)	(261.5)	47.8
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	8,882	(86,253)	(971.1)	39.4
<b>DETAILS OF WRITE-INS</b>				
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		(360)	270,974
19.3,19.4 Commercial auto liability			
21. Auto physical damage			83,416
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		(360)	354,389
<b>DETAILS OF WRITE-INS</b>			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

STATEMENT AS OF SEPTEMBER 30, 2014 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)	2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2014 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. 2011 + Prior .....													
2. 2012 .....													
3. Subtotals 2012 + Prior .....													
4. 2013 .....													
5. Subtotals 2013 + Prior .....													
6. 2014 .....	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.

NONE

# 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.

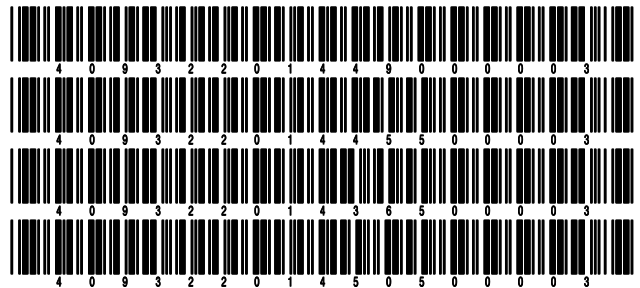
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed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



**NONE**

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

**SCHEDULE A - VERIFICATION**

Real Estate

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

NONE

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	909,963	1,027,633
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) .....	9,310	(17,670)
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....	100,000	100,000
8. Deduct amortization of premium and depreciation .....		
9. Total foreign exchange change in book/adjusted carrying value .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	819,273	909,963
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	819,273	909,963

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	13,206,165	12,015,689
2. Cost of bonds and stocks acquired .....	2,684,783	7,356,041
3. Accrual of discount .....	1,023	1,630
4. Unrealized valuation increase (decrease) .....	(292,950)	361,542
5. Total gain (loss) on disposals .....	358,959	479,301
6. Deduct consideration for bonds and stocks disposed of .....	3,885,272	6,916,199
7. Deduct amortization of premium .....	82,671	91,841
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	11,990,038	13,206,165
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	11,990,038	13,206,165

STATEMENT AS OF SEPTEMBER 30, 2014 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 NAIC Designation

NAIC Designation	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
<b>BONDS</b>								
1. NAIC 1 (a) .....	9,892,206	2,221,837	2,153,666	(38,563)	10,109,778	9,892,206	9,921,814	10,582,888
2. NAIC 2 (a) .....	49,844			6	101,410	49,844	49,850	101,450
3. NAIC 3 (a) .....								
4. NAIC 4 (a) .....								
5. NAIC 5 (a) .....								
6. NAIC 6 (a) .....								
7. Total Bonds	9,942,050	2,221,837	2,153,666	(38,557)	10,211,188	9,942,050	9,971,664	10,684,338
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....								
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	9,942,050	2,221,837	2,153,666	(38,557)	10,211,188	9,942,050	9,971,664	10,684,338

(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 \$ .....0 ; NAIC 3 \$ ..... ;  
NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

S102

**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	190,142	XXX	190,142	5	

**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 .....	205,018	381,762
2. Cost of short-term investments acquired .....	7,498,189	8,616,966
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	7,513,065	8,793,710
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) .....	190,142	205,018
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	190,142	205,018

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 .....		
3. Accrual of discount .....		17
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) .....		
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)		

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired

**N O N E**

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

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 CUSIP Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
<b>NONE</b>												
4699999 - Totals												XXX

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
<b>Joint Venture Interests - Other - Unaffiliated</b>																			
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE		06/27/2007	07/31/2014	442,215							50,000	50,000				
	Crescent Senior Secured Floating Rate Fund	Dover	DE		05/01/2007	06/30/2014	467,748							50,000	50,000				
2199999. Joint Venture Interests - Other - Unaffiliated							909,963							100,000	100,000				
4499999. Total - Unaffiliated							909,963							100,000	100,000				
4599999. Total - Affiliated																			
4699999 - Totals							909,963							100,000	100,000				

E03

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)	
02006W-AD-1	Ally Auto Receivables Trust Ser 2014-2 A4 1.840% 07/16/18		.09/17/2014	Credit Suisse		199,980	200,000		1FE	
0258MO-DN-6	American Express Credit SER MTN 0.423% 06/05/17		.09/16/2014	Goldman Sachs		50,098	50,000	.10	1FE	
452308-AR-0	Illinois Tool Works Inc 3.900% 09/01/42		.08/07/2014	Barclays Capital		47,557	50,000	.872	1FE	
46623E-JZ-3	JPMorgan Chase & Co. 0.676% 02/15/17		.09/16/2014	Goldman Sachs		50,314	50,000	.37	1FE	
595620-AL-9	MidAmerican Energy Co 4.800% 09/15/43		.07/30/2014	J P Morgan		110,483	100,000	1,853	1FE	
907818-DZ-8	Union Pacific Corp 4.150% 01/15/45		.08/07/2014	Bank Of America		98,473	100,000		1FE	
913017-BT-5	United Technologies Corp 4.500% 06/01/42		.08/14/2014	Credit Suisse		104,583	100,000	.975	1FE	
94974B-GC-8	Wells Fargo Co SER MTN 0.414% 09/08/17		.09/02/2014	Wells Fargo Financial		50,000	50,000		1FE	
25243Y-AH-2	Diageo Capital PLC 5.875% 09/30/36	F	.08/18/2014	Credit Suisse		61,785	50,000	1,151	1FE	
822582-AY-8	Shell International Fin 4.550% 08/12/43	F	.08/14/2014	Morgan Stanley		107,111	100,000	.88	1FE	
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						<b>880,382</b>	<b>850,000</b>	<b>4,986</b>	<b>XXX</b>	
<b>8399997. Total - Bonds - Part 3</b>							<b>880,382</b>	<b>850,000</b>	<b>4,986</b>	<b>XXX</b>
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	
<b>8399999. Total - Bonds</b>						<b>880,382</b>	<b>850,000</b>	<b>4,986</b>	<b>XXX</b>	
<b>8999997. Total - Preferred Stocks - Part 3</b>							<b>XXX</b>		<b>XXX</b>	
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	
<b>8999999. Total - Preferred Stocks</b>							<b>XXX</b>		<b>XXX</b>	
002824-10-0	Abbott Laboratories		.09/24/2014	Deutsche Bank Secur	55,000	2,352			L	
171798-10-1	Cimarex Energy Co		.09/09/2014	Merrill Lynch	20,000	2,713			L	
172967-42-4	Citigroup Inc		.07/03/2014	J P Morgan	35,000	1,689			L	
382550-10-1	Goodyear Tire & Rubber Co		.09/23/2014	Various	230,000	5,527			L	
48203R-10-4	Juniper Networks Inc		.07/29/2014	Various	120,000	2,855			L	
717081-10-3	Pfizer Inc		.07/03/2014	Merrill Lynch	100,000	3,045			L	
74005P-10-4	Praxair Inc		.07/03/2014	Merrill Lynch	45,000	5,982			L	
863667-10-1	Stryker Corp		.09/23/2014	Sanford Bernstein	70,000	5,716			L	
90130A-20-0	Twenty-First Century Fox Inc		.08/29/2014	Various	235,000	8,009			L	
<b>9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>						<b>37,890</b>	<b>XXX</b>		<b>XXX</b>	
<b>9799997. Total - Common Stocks - Part 3</b>							<b>37,890</b>	<b>XXX</b>	<b>XXX</b>	
<b>9799998. Total - Common Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	
<b>9799999. Total - Common Stocks</b>						<b>37,890</b>	<b>XXX</b>		<b>XXX</b>	
<b>9899999. Total - Preferred and Common Stocks</b>						<b>37,890</b>	<b>XXX</b>		<b>XXX</b>	
<b>9999999 - Totals</b>						<b>918,272</b>	<b>XXX</b>	<b>4,986</b>	<b>XXX</b>	

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

STATEMENT AS OF SEPTEMBER 30, 2014 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		07/01/2014	Paydown		814,996	814,996	863,895	845,806				(30,810)		814,996				42,787	08/15/2031	1
362190-YP-2	GNMA Pool #256418 9.500% 07/15/19		07/01/2014	Paydown		124	124	125	124						124				7	07/15/2019	1
362190-YP-2	GNMA Pool #256418 9.500% 07/15/19		08/01/2014	Paydown		148	148	149	148						148				9	07/15/2019	1
362190-YP-2	GNMA Pool #256418 9.500% 07/15/19		09/01/2014	Paydown		136	136	137	136						136				10	07/15/2019	1
36291B-KJ-5	GNMA Pool #623197 6.500% 11/15/18		07/01/2014	Paydown		3,195	3,195	3,299	3,299		(104)		(104)		3,195				121	11/15/2018	1
36291B-KJ-5	GNMA Pool #623197 6.500% 11/15/18		08/01/2014	Paydown		3,258	3,258	3,503	3,364		(106)		(106)		3,258				141	11/15/2018	1
36291B-KJ-5	GNMA Pool #623197 6.500% 11/15/18		09/01/2014	Paydown		17,049	17,049	18,328	17,603		(554)		(554)		17,049				831	11/15/2018	1
38377R-VK-8	Government National Mtg Assn CMO 3.000% 04/20/39		07/20/2014	Paydown		1,190	1,190	1,256	1,248		(57)		(57)		1,190				21	04/20/2039	1
38377R-VK-8	Government National Mtg Assn CMO 3.000% 04/20/39		08/20/2014	Paydown		1,180	1,180	1,245	1,237		(57)		(57)		1,180				24	04/20/2039	1
38377R-VK-8	Government National Mtg Assn CMO 3.000% 04/20/39		09/20/2014	Paydown		1,170	1,170	1,235	1,226		(56)		(56)		1,170				26	04/20/2039	1
0599999	<b>Subtotal - Bonds - U.S. Governments</b>					842,446	842,446	893,308	874,190				(31,744)		842,446				43,977	XXX	XXX
3128MJ-09-4	FHLMC Pool #G08479 3.500% 03/01/42		07/01/2014	Paydown		945	945	976	976		(31)		(31)		945				19	03/01/2042	1
3128MJ-09-4	FHLMC Pool #G08479 3.500% 03/01/42		08/01/2014	Paydown		711	711	734	734		(23)		(23)		711				17	03/01/2042	1
3128MJ-09-4	FHLMC Pool #G08479 3.500% 03/01/42		09/01/2014	Paydown		686	686	709	708		(22)		(22)		686				18	03/01/2042	1
3128MJ-S4-3	FHLMC Pool #G08538 3.500% 07/01/43		07/01/2014	Paydown		930	930	935	935		(5)		(5)		930				19	07/01/2043	1
3128MJ-S4-3	FHLMC Pool #G08538 3.500% 07/01/43		08/01/2014	Paydown		981	981	986	986		(5)		(5)		981				23	07/01/2043	1
3128MJ-S4-3	FHLMC Pool #G08538 3.500% 07/01/43		09/01/2014	Paydown		913	913	917	917		(5)		(5)		913				24	07/01/2043	1
31292S-AH-3	FHLMC Pool #C09008 3.000% 08/01/42		07/01/2014	Paydown		783	783	809	808		(26)		(26)		783				14	08/01/2042	1
31292S-AH-3	FHLMC Pool #C09008 3.000% 08/01/42		08/01/2014	Paydown		488	488	505	504		(16)		(16)		488				10	08/01/2042	1
31292S-AH-3	FHLMC Pool #C09008 3.000% 08/01/42		09/01/2014	Paydown		360	360	372	372		(12)		(12)		360				8	08/01/2042	1
31306X-2A-0	FHLMC Pool #J20769 2.500% 10/01/27		07/01/2014	Paydown		4,322	4,322	4,498	4,488		(167)		(167)		4,322				63	10/01/2027	1
31306X-2A-0	FHLMC Pool #J20769 2.500% 10/01/27		08/01/2014	Paydown		2,547	2,547	2,651	2,645		(98)		(98)		2,547				42	10/01/2027	1
31306X-2A-0	FHLMC Pool #J20769 2.500% 10/01/27		09/01/2014	Paydown		2,625	2,625	2,732	2,726		(101)		(101)		2,625				49	10/01/2027	1
3136A4-DA-4	Federal National Mtg Assn CMO 2.500% 05/25/30		07/01/2014	Paydown		952	952	976	972		(20)		(20)		952				14	05/25/2030	1
3136A4-DA-4	Federal National Mtg Assn CMO 2.500% 05/25/30		08/01/2014	Paydown		898	898	920	917		(19)		(19)		898				15	05/25/2030	1
3136A4-DA-4	Federal National Mtg Assn CMO 2.500% 05/25/30		09/01/2014	Paydown		741	741	760	757		(16)		(16)		741				14	05/25/2030	1
3136A5-YC-4	Federal National Mtg Assn CMO 2.500% 04/25/31		07/01/2014	Paydown		951	951	970	968		(17)		(17)		951				14	04/25/2031	1
3136A5-YC-4	Federal National Mtg Assn CMO 2.500% 04/25/31		08/01/2014	Paydown		691	691	705	703		(12)		(12)		691				12	04/25/2031	1
3136A5-YC-4	Federal National Mtg Assn CMO 2.500% 04/25/31		09/01/2014	Paydown		826	826	843	841		(15)		(15)		826				15	04/25/2031	1
3136A6-CK-8	Federal National Mtg Assn CMO 3.500% 12/25/39		07/25/2014	Paydown		1,600	1,600	1,704	1,684		(84)		(84)		1,600				33	12/25/2039	1
3136A6-CK-8	Federal National Mtg Assn CMO 3.500% 12/25/39		08/25/2014	Paydown		2,923	2,923	3,111	3,076		(153)		(153)		2,923				68	12/25/2039	1
3136A6-CK-8	Federal National Mtg Assn CMO 3.500% 12/25/39		09/25/2014	Paydown		1,279	1,279	1,362	1,347		(67)		(67)		1,279				34	12/25/2039	1
3137A8-RX-8	Federal Home Loan Mtg Corp CMO 3.000% 10/15/38		07/01/2014	Paydown		468	468	487	483		(16)		(16)		468				8	10/15/2038	1
3137A8-RX-8	Federal Home Loan Mtg Corp CMO 3.000% 10/15/38		08/01/2014	Paydown		1,718	1,718	1,787	1,776		(58)		(58)		1,718				34	10/15/2038	1
3137A8-RX-8	Federal Home Loan Mtg Corp CMO 3.000% 10/15/38		09/01/2014	Paydown		1,066	1,066	1,109	1,102		(36)		(36)		1,066				24	10/15/2038	1
3138EE-QV-4	FNMA Pool #AK9467 3.000% 03/01/27		07/01/2014	Paydown		2,755	2,755	2,868	2,861		(106)		(106)		2,755				48	03/01/2027	1
3138EE-QV-4	FNMA Pool #AK9467 3.000% 03/01/27		08/01/2014	Paydown		1,910	1,910	1,988	1,984		(74)		(74)		1,910				38	03/01/2027	1
3138EE-QV-4	FNMA Pool #AK9467 3.000% 03/01/27		09/01/2014	Paydown		1,942	1,942	2,022	2,017		(75)		(75)		1,942				44	03/01/2027	1
3138MQ-4E-0	FNMA Pool #A08920 2.500% 01/01/28		07/01/2014	Paydown		958	958	997	995		(36)		(36)		958				14	01/01/2028	1
3138MQ-4E-0	FNMA Pool #A08920 2.500% 01/01/28		08/01/2014	Paydown		938	938	975	973		(35)		(35)		938				16	01/01/2028	1
3138MQ-4E-0	FNMA Pool #A08920 2.500% 01/01/28		09/01/2014	Paydown		890	890	926	924		(34)		(34)		890				17	01/01/2028	1

E05

STATEMENT AS OF SEPTEMBER 30, 2014 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 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)	
313970-LT-3	Federal National Mtg Assn CMO 3.000% 04/25/40		07/01/2014	Paydown		718	718	755	748		(31)		(31)		718				13	04/25/2040	1	
313970-LT-3	Federal National Mtg Assn CMO 3.000% 04/25/40		08/01/2014	Paydown		931	931	979	971		(40)		(40)		931				19	04/25/2040	1	
313970-LT-3	Federal National Mtg Assn CMO 3.000% 04/25/40		09/01/2014	Paydown		990	990	1,042	1,033		(43)		(43)		990				22	04/25/2040	1	
31398V-7F-7	Federal Home Loan Mtg Corp CMO 4.000% 03/15/25		07/15/2014	Paydown		1,016	1,016	1,079	1,073		(57)		(57)		1,016				24	03/15/2025	1	
31398V-7F-7	Federal Home Loan Mtg Corp CMO 4.000% 03/15/25		08/15/2014	Paydown		1,044	1,044	1,109	1,103		(59)		(59)		1,044				28	03/15/2025	1	
31398V-7F-7	Federal Home Loan Mtg Corp CMO 4.000% 03/15/25		09/15/2014	Paydown		865	865	919	914		(49)		(49)		865				26	03/15/2025	1	
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						45,359	45,361	47,218	47,018		(1,660)		(1,660)		45,359				898	XXX	XXX	
12622X-AD-2	CNH Equipment Trust 2.040% 10/17/16		07/15/2014	Paydown		1,210	1,210	1,210	1,210						1,210				14	10/17/2016	1FE	
12622X-AD-2	CNH Equipment Trust 2.040% 10/17/16		08/15/2014	Paydown		1,362	1,362	1,362	1,362						1,362				19	10/17/2016	1FE	
12622X-AD-2	CNH Equipment Trust 2.040% 10/17/16		09/15/2014	Paydown		1,044	1,044	1,043	1,043						1,044				16	10/17/2016	1FE	
61750W-AX-1	Morgan Stanley Capital I 5.332% 12/15/43		07/01/2014	Paydown		1,372	1,372	1,494	1,494		(63)		(63)		1,372				43	12/15/2043	1FM	
61750W-AX-1	Morgan Stanley Capital I 5.332% 12/15/43		08/01/2014	Paydown		1,343	1,343	1,463	1,405		(62)		(62)		1,343				48	12/15/2043	1FM	
61750W-AX-1	Morgan Stanley Capital I 5.332% 12/15/43		09/01/2014	Paydown		325	325	354	340		(15)		(15)		325				13	12/15/2043	1FM	
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						6,656	6,656	6,927	6,796		(140)		(140)		6,656				152	XXX	XXX	
<b>8399997. Total - Bonds - Part 4</b>						894,461	894,463	947,452	928,004		(33,543)		(33,543)		894,461				45,028	XXX	XXX	
<b>8399998. Total - Bonds - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
<b>8399999. Total - Bonds</b>						894,461	894,463	947,452	928,004		(33,543)		(33,543)		894,461				45,028	XXX	XXX	
<b>8999997. Total - Preferred Stocks - Part 4</b>							XXX													XXX	XXX	
<b>8999998. Total - Preferred Stocks - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
<b>8999999. Total - Preferred Stocks</b>							XXX													XXX	XXX	
009158-10-6	Air Products & Chemicals Inc		07/02/2014	Merrill Lynch	25,000	3,219		1,759	2,795	(1,035)			(1,035)		1,759		1,460	1,460	56			
009158-10-6	Air Products & Chemicals Inc		07/03/2014	Merrill Lynch	20,000	2,584		1,407	2,236	(828)			(828)		1,407		1,177	1,177	45			
370334-10-4	General Mills		07/14/2014	Merrill Lynch	15,000	797		430	749	(318)			(318)		430		367	367	18			
370334-10-4	General Mills		07/15/2014	Liquidnet Inc	5,000	265		143	250	(106)			(106)		143		122	122	6			
370334-10-4	General Mills		07/16/2014	Liquidnet Inc	30,000	1,592		861	1,497	(637)			(637)		861		731	731	36			
370334-10-4	General Mills		07/16/2014	J P Morgan	25,000	1,327		717	1,248	(531)			(531)		717		610	610	30			
370334-10-4	General Mills		07/17/2014	Morgan Stanley	5,000	265		143	250	(106)			(106)		143		122	122	6			
370334-10-4	General Mills		07/18/2014	J P Morgan	25,000	1,328		868	1,248	(379)			(379)		868		460	460	30			
370334-10-4	General Mills		09/22/2014	Merrill Lynch	30,000	1,522		1,088	1,497	(410)			(410)		1,088		435	435	36			
370334-10-4	General Mills		09/23/2014	Merrill Lynch	90,000	4,542		3,263	4,492	(1,229)			(1,229)		3,263		1,279	1,279	108			
370334-10-4	General Mills		09/24/2014	Merrill Lynch	95,000	4,807		3,482	4,741	(1,260)			(1,260)		3,482		1,325	1,325	114			
580135-10-1	McDonalds Corp		08/04/2014	Citigroup Global	15,000	1,408		835	1,455	(620)			(620)		835		573	573	24			
580135-10-1	McDonalds Corp		08/04/2014	Merrill Lynch	45,000	4,216		2,506	4,366	(1,860)			(1,860)		2,506		1,710	1,710	73			
580135-10-1	McDonalds Corp		08/08/2014	Merrill Lynch	30,000	2,792		1,671	2,911	(1,240)			(1,240)		1,671		1,121	1,121	49			
674599-10-5	Occidental Petroleum Corp		09/09/2014	Merrill Lynch	30,000	2,960		3,159	2,853	306			306		3,159		(199)	(199)	62			
<b>9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>						33,624	XXX	22,333	32,587	(10,254)			(10,254)		22,333		11,292	11,292	693	XXX	XXX	
<b>9799997. Total - Common Stocks - Part 4</b>						33,624	XXX	22,333	32,587	(10,254)			(10,254)		22,333		11,292	11,292	693	XXX	XXX	
<b>9799998. Total - Common Stocks - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
<b>9799999. Total - Common Stocks</b>						33,624	XXX	22,333	32,587	(10,254)			(10,254)		22,333		11,292	11,292	693	XXX	XXX	
<b>9899999. Total - Preferred and Common Stocks</b>						33,624	XXX	22,333	32,587	(10,254)			(10,254)		22,333		11,292	11,292	693	XXX	XXX	
<b>9999999 - Totals</b>						928,085	XXX	969,785	960,591	(10,254)			(10,254)		916,793		11,292	11,292	45,721	XXX	XXX	

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

E05.1

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 - Pledged By

**N O N E**

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

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE MICO INSURANCE COMPANY

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
000000-00-0	BNY MELLON Securities Lending Overnight Fund	0		56,000	56,000	
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				56,000	56,000	XXX
7599999. Total - Common Stocks				56,000	56,000	XXX
7699999. Total - Preferred and Common Stocks				56,000	56,000	XXX
9999999 - Totals				56,000	56,000	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$ 56,000 Book/Adjusted Carrying Value \$ 56,000
- Average balance for the year to date Fair Value \$ 38,578 Book/Adjusted Carrying Value \$ 38,578
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ 56,000 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

Schedule E - Part 1 - Month End Depository Balances

**N O N E**

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

**N O N E**