



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2015

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 (City or Town, State, Country and Zip Code)
614-225-8211 (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 (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, 614-225-8327
(Name) (Area Code) (Telephone Number)
Accounting@MotoristsGroup.com, 614-225-8330
(E-mail Address) (FAX Number)

OFFICERS

President & CEO David Lynn Kaufman Treasurer & CFO Susan Elizabeth Haack
Secretary Anne Bridges King

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

Anne B. King
Secretary

Susan E. Haack
Treasurer

Subscribed and sworn to before me this
11th day of November, 2015

- 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, 2015 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	8,873,104		8,873,104	9,831,372
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	1,796,777		1,796,777	2,030,617
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 (\$481,637)	481,637		481,637	499,551
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets	686,680		686,680	725,991
9. Receivables for securities				9
10. Securities lending reinvested collateral assets	5,123		5,123	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	11,843,321		11,843,321	13,087,540
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	45,051		45,051	62,645
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)	3,406	3,406		
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,080		5,080	6,609
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				4,102
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	1,168		1,168	1,700
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	1,193		1,193	123
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,899,218	3,406	11,895,812	13,162,719
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	11,899,218	3,406	11,895,812	13,162,719
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	1,193		1,193	123
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)	1,193		1,193	123

STATEMENT AS OF SEPTEMBER 30, 2015 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)	6,334	6,621
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1 Current federal and foreign income taxes (including \$ (16,583) on realized capital gains (losses))	17,073	
7.2 Net deferred tax liability	59,129	122,081
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		1,281,951
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	28	(347)
13. Funds held by company under reinsurance treaties	35	35
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated	11,322	11,322
16. Provision for reinsurance (including \$ certified)		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	3,304	8,293
20. Derivatives		
21. Payable for securities		
22. Payable for securities lending	5,123	
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	4,227	4,773
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	106,574	1,434,728
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	106,574	1,434,728
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)	8,411,239	8,349,991
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)	11,789,239	11,727,991
38. Totals (Page 2, Line 28, Col. 3)	11,895,812	13,162,719
DETAILS OF WRITE-INS		
2501. Escheatable funds	4,227	4,773
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)	4,227	4,773
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
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$0)		8,882	8,882
1.2 Assumed (written \$)			
1.3 Ceded (written \$0)		8,882	8,882
1.4 Net (written \$)			
DEDUCTIONS:			
2. Losses incurred (current accident year \$0):			
2.1 Direct	(95,010)	(86,253)	(103,473)
2.2 Assumed			
2.3 Ceded	(95,010)	(86,253)	(103,473)
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	174,647	150,432	259,350
10. Net realized capital gains (losses) less capital gains tax of \$55,316	74,554	229,265	282,800
11. Net investment gain (loss) (Lines 9 + 10)	249,201	379,697	542,150
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	(1)	(30)	(30)
15. Total other income (Lines 12 through 14)	(1)	(30)	(30)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	249,200	379,667	542,120
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)	249,200	379,667	542,120
19. Federal and foreign income taxes incurred	33,429	59,708	63,789
20. Net income (Line 18 minus Line 19)(to Line 22)	215,771	319,959	478,331
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	11,727,991	12,824,528	12,824,528
22. Net income (from Line 20)	215,771	319,959	478,331
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$(67,234)	(150,940)	(169,243)	(299,814)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(4,282)	171	(1,988)
27. Change in nonadmitted assets	699	7,342	8,885
28. Change in provision for reinsurance			0
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			(1,281,951)
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)	61,247	158,229	(1,096,537)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	11,789,239	12,982,757	11,727,991
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	(1)	(6)	(5)
1402. Miscellaneous service fees		(25)	(25)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1)	(30)	(30)
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, 2015 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	1,074	486	2,435
2. Net investment income	226,973	257,287	366,726
3. Miscellaneous income	(1)	(30)	(30)
4. Total (Lines 1 to 3)	228,046	257,744	369,131
5. Benefit and loss related payments	(1,529)	(4,670)	(23,430)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	1,069	(1,332)	(11,645)
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 71,656 tax on capital gains (losses)	67,570	237,311	219,955
10. Total (Lines 5 through 9)	67,110	231,309	184,880
11. Net cash from operations (Line 4 minus Line 10)	160,936	26,435	184,251
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,687,341	2,592,753	2,670,671
12.2 Stocks	391,640	1,292,519	1,603,481
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	75,000	100,000	100,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	89	262	1,312
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,154,070	3,985,534	4,375,464
13. Cost of investments acquired (long-term only):			
13.1 Bonds	702,462	1,931,352	2,081,107
13.2 Stocks	268,505	753,431	856,387
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets	75,000		
13.6 Miscellaneous applications		(1)	
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,045,967	2,684,782	2,937,494
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)	1,108,103	1,300,752	1,437,970
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	1,281,951	1,338,251	1,338,251
16.6 Other cash provided (applied)	(5,003)	(3,812)	10,563
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,286,954)	(1,342,063)	(1,327,688)
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)	(17,914)	(14,876)	294,533
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	499,551	205,018	205,018
19.2 End of period (Line 18 plus Line 19.1)	481,637	190,142	499,551

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

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STATEMENT AS OF SEPTEMBER 30, 2015 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, 2015</u>	<u>Period Ended December 31, 2014</u>
(1) MICO Insurance Company state basis	Ohio	215,771	478,331
(2) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP	Ohio	215,771	478,331
Surplus			
(5) MICO Insurance Company state basis	Ohio	11,789,239	11,727,991
(6) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP	Ohio	11,789,239	11,727,991

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 3,787
 2. 12 months or longer 3,758
 - b. The aggregate related fair value of securities with unrealized losses:
 1. Less than 12 months 406,116
 2. 12 months or longer 491,929
- 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 \$5,123.

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, 2015 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) The company did not have any servicing assets or servicing liabilities to disclose for the periods reported.

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, 2015			Total
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (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	1,796,777	-	-	1,796,777
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	1,796,777	-	-	1,796,777
Other invested assets	-	-	686,680	686,680
Total assets at fair value	1,796,777	-	686,680	2,483,458

STATEMENT AS SEPTEMBER 30, 2015 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)	Ending balance at June 30, 2015	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, 2015
Preferred Stock	-	-	-	-	-	-	-	-	-	-
Fixed Maturities	-	-	-	-	-	-	-	-	-	-
Common Stock	-	-	-	-	-	-	-	-	-	-
Industrial and Misc Parents, Subsidiaries and Affiliates	-	-	-	-	-	-	-	-	-	-
Other Invested Assets	801,469	-	-	-	(39,789)	-	-	(75,000)	-	686,680
Total Assets	801,469	-	-	-	(39,789)	-	-	(75,000)	-	686,680
(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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	8,898,322	8,873,104 [¶]	-	8,898,322 [¶]	-	-
Common Stock	1,796,777	1,796,777 [¶]	1,796,777	-	-	-
Other Invested Assets	686,680	686,680 [¶]	-	-	686,680	-
	11,381,780	11,356,562	1,796,777	8,898,322	686,680	-

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, 2015 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 [] No [X]
- 3.3 If the response to 3.2 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 [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. 12/31/2013
- 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). 11/07/2014
- 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 [] No [] N/A [X]
- 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: \$1,168

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 | \$ | \$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, 2015 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	\$	5,123
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	5,123
16.3 Total payable for securities lending reported on the liability page	\$	5,123

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. .	74 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, 2015 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 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
.00000	AA-1340004	All Other Insurers R+V Versicherung AG	.DEU	Unauthorized		

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MICO INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

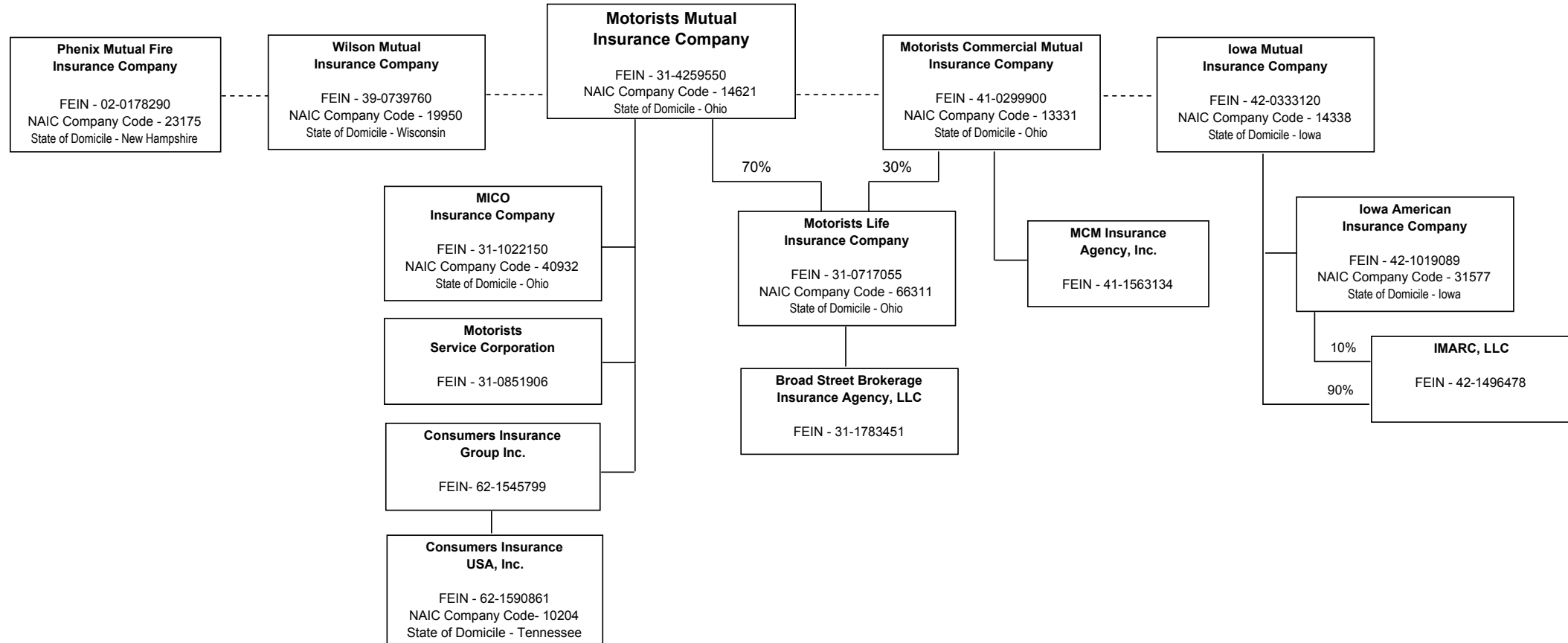
States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. AlabamaAL	N						
2. AlaskaAK	N						
3. ArizonaAZ	N						
4. ArkansasAR	N						
5. CaliforniaCA	N						
6. ColoradoCO	N						
7. ConnecticutCT	N						
8. DelawareDE	N						
9. District of ColumbiaDC	N						
10. FloridaFL	N						
11. GeorgiaGA	N						
12. HawaiiHI	N						
13. IdahoID	N						
14. IllinoisIL	N						
15. IndianaIN	L			(1,113)	3,052		(75,240)
16. IowaIA	N						
17. KansasKS	N						
18. KentuckyKY	L					20,336	59,552
19. LouisianaLA	N						
20. MaineME	N						
21. MarylandMD	N						
22. MassachusettsMA	N						
23. MichiganMI	N						
24. MinnesotaMN	N						
25. MississippiMS	N						
26. MissouriMO	N						
27. MontanaMT	N						
28. NebraskaNE	N						
29. NevadaNV	N						
30. New HampshireNH	N						
31. New JerseyNJ	N						
32. New MexicoNM	N						
33. New YorkNY	N						
34. North CarolinaNC	N						
35. North DakotaND	N						
36. OhioOH	L		(360)	(14,122)	67,418	47,018	124,451
37. OklahomaOK	N						
38. OregonOR	N						
39. PennsylvaniaPA	L						4
40. Rhode IslandRI	N						
41. South CarolinaSC	N						
42. South DakotaSD	N						
43. TennesseeTN	N						
44. TexasTX	N						
45. UtahUT	N						
46. VermontVT	N						
47. VirginiaVA	N						
48. WashingtonWA	N						
49. West VirginiaWV	L			500	41,127	15,912	124,117
50. WisconsinWI	N						
51. WyomingWY	N						
52. American SamoaAS	N						
53. GuamGU	N						
54. Puerto RicoPR	N						
55. U.S. Virgin IslandsVI	N						
56. Northern Mariana IslandsMP	N						
57. CanadaCAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	(a) 5		(360)	(14,735)	111,598	83,266	232,884
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, 2015 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, 2015 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 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	NIA	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, 2015 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		(93,826)		(1,249.4)
19.3,19.4 Commercial auto liability				
21. Auto physical damage		(1,184)		(261.5)
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		(95,010)		(971.1)
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 Current Quarter	2 Current Year to Date	3 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)
19.3,19.4 Commercial auto liability			
21. Auto physical damage			
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)
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

STATEMENT AS OF SEPTEMBER 30, 2015 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)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 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. 2012 + Prior													
2. 2013													
3. Subtotals 2013 + Prior													
4. 2014													
5. Subtotals 2014 + Prior													
6. 2015	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.

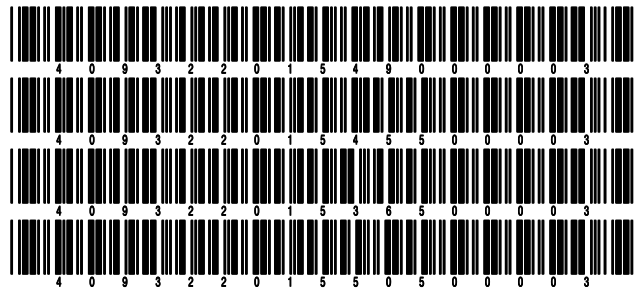
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state 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, 2015 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	725,991	909,963
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	75,000	
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(39,310)	(83,972)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	75,000	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)	686,680	725,991
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	686,680	725,991

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	11,861,989	13,206,165
2. Cost of bonds and stocks acquired	991,549	2,937,494
3. Accrual of discount	2,945	1,389
4. Unrealized valuation increase (decrease)	(178,864)	(348,708)
5. Total gain (loss) on disposals	129,790	439,299
6. Deduct consideration for bonds and stocks disposed of	2,099,563	4,274,152
7. Deduct amortization of premium	37,965	99,498
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)	10,669,881	11,861,989
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	10,669,881	11,861,989

STATEMENT AS OF SEPTEMBER 30, 2015 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
BONDS								
1. NAIC 1 (a)	9,073,388	861,003	680,490	1,011	9,084,370	9,073,388	9,254,912	10,281,074
2. NAIC 2 (a)	49,861	49,963		5	49,858	49,861	99,829	49,850
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	9,123,249	910,966	680,490	1,016	9,134,227	9,123,249	9,354,741	10,330,924
PREFERRED STOCK								
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	9,123,249	910,966	680,490	1,016	9,134,227	9,123,249	9,354,741	10,330,924

(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 \$

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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	481,637	XXX	481,637	74	

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	499,551	205,018
2. Cost of short-term investments acquired	1,811,865	8,438,362
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	1,829,779	8,143,829
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)	481,637	499,551
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	481,637	499,551

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

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2015 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									
NONE												
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						
Joint Venture Interests - Other - Unaffiliated																			
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	07/31/2015	429,774							75,000	75,000				
2199999. Joint Venture Interests - Other - Unaffiliated							429,774							75,000	75,000				
4499999. Total - Unaffiliated							429,774							75,000	75,000				
4599999. Total - Affiliated																			
4699999 - Totals							429,774							75,000	75,000				

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STATEMENT AS OF SEPTEMBER 30, 2015 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. Special Revenues									
3138EP-UV-4	RIBS - FN AL6895		.07/01/2015	Adjustment		231,648	224,255	283	1
3199999. Subtotal - Bonds - U.S. Special Revenues						231,648	224,255	283	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
126650-CJ-7	CVS HEALTH CORP		.07/13/2015	BARCLAYS CAPITAL INC, NEW YORK		49,963	50,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,963	50,000		XXX
8399997. Total - Bonds - Part 3						281,611	274,255	283	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						281,611	274,255	283	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)									
07177M-10-3	BAXALTA INC		.07/17/2015	VARIOUS	195,000	4,853			L
071813-10-9	BAXTER INTERNATIONAL INC		.07/01/2015	CORPORATE ACTION	180,000	5,132			L
099724-10-6	BORGWARNER INC		.09/21/2015	VARIOUS	220,000	9,914			L
16117M-30-5	CHARTER COMMUNICATION-A		.07/08/2015	JONESTRADING INSTITUTIONAL SER	30,000	5,207			L
171798-10-1	CIMAREX ENERGY CO		.08/11/2015	VARIOUS	25,000	2,653			L
26875P-10-1	EOG RESOURCES INC		.08/11/2015	VARIOUS	35,000	2,657			L
535678-10-6	LINEAR TECHNOLOGY CORP		.08/20/2015	JP MORGAN SECURITIES INC.	80,000	3,192			L
540424-10-8	LOEWS CORP		.08/21/2015	VARIOUS	255,000	9,571			L
740189-10-5	PRECISION CASTPARTS CORP		.08/04/2015	VARIOUS	50,000	9,687			L
911312-10-6	UNITED PARCEL SERVICE-CL B		.08/24/2015	VARIOUS	50,000	4,816			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						57,683	XXX		XXX
Common Stocks - Money Market Mutual Funds									
996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		.07/23/2015	Direct	4,878,320	4,878			V
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						4,878	XXX		XXX
9799997. Total - Common Stocks - Part 3						62,561	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						62,561	XXX		XXX
9899999. Total - Preferred and Common Stocks						62,561	XXX		XXX
9999999 - Totals						344,172	XXX	283	XXX

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

STATEMENT AS OF SEPTEMBER 30, 2015 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)		
Bonds - U.S. Governments																							
362190-YP-2	RMBS - GN 256418		09/15/2015	Direct		456	456	459	455		0		0		456		0	0	29	07/15/2019	1		
36291B-KJ-5	RMBS - GN 623197		09/15/2015	Direct		8,518	8,518	9,157	8,747	(228)			(228)		8,518			369	11/15/2018	1			
38377R-VK-8	CMO/RMBS - GNR 2010-166 GP		09/21/2015	Direct		3,184	3,184	3,361	3,323	(139)			(139)		3,184			64	04/20/2039	1			
0599999. Subtotal - Bonds - U.S. Governments						12,158	12,158	12,977	12,525		(367)		(367)		12,158		0	0	462	XXX	XXX		
Bonds - U.S. Special Revenues																							
3128MJ-09-4	RMBS - FG 608479		09/15/2015	Direct		3,062	3,062	3,164	3,159	(96)			(96)		3,062		0	0	70	03/01/2042	1		
3128MJ-S4-3	RMBS - FG 608538		09/15/2015	Direct		3,744	3,744	3,763	3,762	(19)			(19)		3,744			87	07/01/2043	1			
31292S-AH-3	RMBS - FG 009008		09/15/2015	Direct		1,712	1,712	1,771	1,768	(55)			(55)		1,712			35	08/01/2042	1			
31306X-2A-0	RMBS - FG J20769		09/15/2015	Direct		9,886	9,886	10,290	10,246	(360)			(360)		9,886			167	10/01/2027	1			
3136A4-DA-4	CMO/RMBS - FNR 2012-24 AC		09/25/2015	Direct		2,827	2,827	2,898	2,876	(49)			(49)		2,827			47	05/25/2031	1			
3136A5-YC-4	CMO/RMBS - FNR 2012-30 ED		09/25/2015	Direct		3,034	3,034	3,096	3,081	(48)			(48)		3,034		0	0	50	04/25/2031	1		
3136A6-CK-8	CMO/RMBS - FNR 2012-45 PH		09/25/2015	Direct		4,836	4,836	5,148	5,045	(209)			(209)		4,836		0	0	111	12/25/2039	1		
3137A8-RX-8	RMBS - FHR 3841 JK		09/15/2015	Direct		3,769	3,769	3,921	3,883	(114)			(114)		3,769			75	10/15/2038	1			
3138EE-QV-4	RMBS - FN AK9467		09/25/2015	Direct		6,426	6,426	6,689	6,655	(229)			(229)		6,426			129	03/01/2027	1			
3138EP-UV-4	RMBS - FN AL6895		09/25/2015	Direct		2,793	2,793	2,885	2,885	(92)			(92)		2,793			14	05/01/2045	1			
3138MQ-4E-0	RMBS - FN A08920		09/25/2015	Direct		5,927	5,927	6,164	6,143	(216)			(216)		5,927			107	01/01/2028	1			
3138WE-KK-4	RMBS - FN AS4797		09/25/2015	Direct		1,492	1,492	1,572	1,492	(80)			(80)		1,492		0	0	17	04/01/2045	1		
3138Y6-MY-7	RMBS - FN AX4874		09/25/2015	Direct		3,062	3,062	3,246		(184)			(184)		3,062			54	12/01/2044	1			
313970-LT-3	CMO/RMBS - FNR 2011-4 PK		09/25/2015	Direct		3,365	3,365	3,540	3,490	(125)			(125)		3,365		0	0	66	04/25/2040	1		
31398V-7F-7	CMO/RMBS - FHR 3649 BW		09/15/2015	Direct		2,307	2,307	2,451	2,430	(123)			(123)		2,307			60	03/15/2025	1			
3199999. Subtotal - Bonds - U.S. Special Revenues						58,242	58,242	60,598	52,538		(1,998)		(1,998)		58,242		0	0	1,088	XXX	XXX		
Bonds - Industrial and Miscellaneous (Unaffiliated)																							
05950X-AE-6	CMBS - BACN 2006-5 A4		09/10/2015	Direct		555	555	586	563	(8)			(8)		555			21	09/10/2047	1FM			
17310M-AE-0	CMBS - CGMT 2006-C5 A4		09/17/2015	Direct		111	111	119	114	(3)			(3)		111			5	10/15/2049	1			
532457-AN-8	ELI LILLY & CO		08/01/2015	Adjustment		(3,560)											(3,560)	(3,560)	3,560	01/01/2016	1FE		
61750W-AX-1	CMBS - MSC 2006-1Q12 A4		09/15/2015	Direct		1,007	1,007	1,097	1,033	(26)			(26)		1,007			37	12/15/2043	1FM			
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						(1,888)	1,672	1,802	1,710		(38)		(38)		1,672		(3,560)	(3,560)	3,622	XXX	XXX		
8399997. Total - Bonds - Part 4						68,512	72,072	75,377	66,773		(2,403)		(2,403)		72,072		(3,560)	(3,560)	5,172	XXX	XXX		
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds						68,512	72,072	75,377	66,773		(2,403)		(2,403)		72,072		(3,560)	(3,560)	5,172	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	XXX	XXX
8999999. Total - Preferred Stocks							XXX														XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																							
002824-10-0	ABBOTT LABORATORIES		08/17/2015	INSTINET	80,000	3,937		1,828	3,602	(1,774)			(1,774)		1,828		2,109	2,109	58				
026874-78-4	AMERICAN INTERNATIONAL GROUP		07/15/2015	INSTINET	95,000	6,079		3,339	5,321	(1,982)			(1,982)		3,339		2,740	2,740	24				
071813-10-9	BAXTER INTERNATIONAL INC		07/13/2015	VARIOUS	360,000	16,257		14,636	13,192	(3,688)			(3,688)		14,636		1,621	1,621	296				
14040H-10-5	CAPITAL ONE FINANCIAL CORP		07/15/2015	INSTINET	45,000	4,049		3,679	3,715	(36)			(36)		3,679		370	370	32				
172967-42-4	CITIGROUP INC		07/15/2015	INSTINET	50,000	2,821		1,654	2,706	(1,051)			(1,051)		1,654		1,166	1,166	3				
20030N-10-1	COMCAST CORP-CLASS A		07/22/2015	INSTINET	55,000	3,502		1,490	3,191	(1,700)			(1,700)		1,490		2,012	2,012	40				
25179M-10-3	DEVON ENERGY CORP		08/25/2015	VARIOUS	310,000	13,307		20,562	18,975	1,587			1,587		20,562		(7,255)	(7,255)	149				
254687-10-6	WALT DISNEY CO/THE		07/29/2015	INSTINET	40,000	4,731		1,538	3,768	(2,229)			(2,229)		1,538		3,192	3,192	81				
260003-10-8	DOVER CORP		07/13/2015	VARIOUS	215,000	14,486		11,157	15,420	(4,263)			(4,263)		11,157		3,329	3,329	172				
364730-10-1	TEGNA INC		07/01/2015	VARIOUS	0,000														81				
36473H-10-4	GANNETT CO INC		07/24/2015	VARIOUS	102,500	1,394		1,160							1,160		234	234					
46625H-10-0	JPMORGAN CHASE & CO		07/31/2015	INSTINET	70,000	4,825		2,830	4,381	(1,551)			(1,551)		2,830		1,995	1,995	87				
674599-10-5	OCCIDENTAL PETROLEUM CORP		07/27/2015	WEEDEN + CO.	64,000	4,325		5,446	5,159	287			287		5,446		(1,122)	(1,122)	148				
693475-10-5	PNC FINANCIAL SERVICES GROUP		08/05/2015	INSTINET	25,000	2,458		1,538	2,281	(742)			(742)		1,538		920	920	38				
740189-10-5	PRECISION CASTPARTS CORP		08/21/2015	VARIOUS	50,000	11,534		9,687							9,687		1,847	1,847					
742718-10-9	PROCTER & GAMBLE CO/THE		07/15/2015	INSTINET	40,000	3,286		2,031	3,644	(1,613)			(1,613)		2,031		1,254	1,254	52				
743315-10-3	PROGRESSIVE CORP		07/15/2015	INSTINET	110,000	3,290		2,333	2,969	(636)			(636)		2,333		957	957	75				
744320-10-2	PRUDENTIAL FINANCIAL INC		07/15/2015	INSTINET	50,000	4,425		2,764	4,523	(1,759)			(1,759)		2,764		1,661	1,661	58				
92210H-10-5	VANTIV INC - CL A		07/15/2015	INSTINET	65,000	2,588		2,055	2,205	(150)			(150)		2,055		534	534					

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STATEMENT AS OF SEPTEMBER 30, 2015 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-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)	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						107,292	XXX	89,726	95,049	(21,302)			(21,302)		89,726		17,566	17,566	1,393	XXX	XXX	
Common Stocks - Mutual Funds																						
.04314H-85-7	ARTISAN INTL VALUE FUND-INS		.07/17/2015	NON-BROKER TRADE, BOSTON	821,243	.30,000		22,026	28,169	(6,143)			(6,143)	22,026		7,974	7,974					
9299999. Subtotal - Common Stocks - Mutual Funds						30,000	XXX	22,026	28,169	(6,143)			(6,143)	22,026		7,974	7,974			XXX	XXX	
Common Stocks - Money Market Mutual Funds																						
.996087-09-4	MELLON BSDT-LATE MONEY DEPOSIT ACCT		.07/24/2015	Direct	4,878,320	4,878		4,878						4,878					0		V	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						4,878	XXX	4,878						4,878						0	XXX	XXX
9799997. Total - Common Stocks - Part 4						142,170	XXX	116,630	123,217	(27,444)			(27,444)	116,630		25,540	25,540	1,393	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						142,170	XXX	116,630	123,217	(27,444)			(27,444)	116,630		25,540	25,540	1,393	XXX	XXX		
9899999. Total - Preferred and Common Stocks						142,170	XXX	116,630	123,217	(27,444)			(27,444)	116,630		25,540	25,540	1,393	XXX	XXX		
9999999 - Totals						210,682	XXX	192,007	189,990	(27,444)	(2,403)		(29,847)	188,702		21,980	21,980	6,565	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 - 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, 2015 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
000000-00-0 BNY MELLON Securities Lending Overnight Fund		0		5,123	5,123	
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				5,123	5,123	XXX
7599999. Total - Common Stocks				5,123	5,123	XXX
7699999. Total - Preferred and Common Stocks				5,123	5,123	XXX
9999999 - Totals				5,123	5,123	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$5,123 Book/Adjusted Carrying Value \$5,123
- Average balance for the year to date Fair Value \$1,533 Book/Adjusted Carrying Value \$1,533
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$5,123 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

NONE

General Interrogatories:

- 1. Total activity for the year to date Fair Value Book/Adjusted Carrying Value \$
- 2. Average balance for the year to date Fair Value Book/Adjusted Carrying Value \$

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MICO INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BNY Mellon Pittsburgh, PA					(838)	0	0	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			(838)	0	0	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			(838)	0	0	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(838)	0	0	XXX

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE MICO INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 C	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							