



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2016
OF THE CONDITION AND AFFAIRS OF THE

MICO Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address MotoristsGroup.com

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

OFFICERS

President & CEO David Lynn Kaufman

Secretary Anne Bridges King

Treasurer & CFO Susan Elizabeth Haack

OTHER

DIRECTORS OR TRUSTEES

Susan Elizabeth Haack David Lynn Kaufman

State of Ohio

County of Franklin

SS:

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

David L. Kaufman
Chief Executive Officer

Anne B. King
Secretary

Susan E. Haack
Treasurer

Subscribed and sworn to before me this 7th day of November, 2016

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, 2016 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	7,809,559		7,809,559	8,983,375
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	1,837,570		1,837,570	1,784,287
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 (\$553,297)	553,297		553,297	466,633
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets	671,422		671,422	651,967
9. Receivables for securities	47,410		47,410	
10. Securities lending reinvested collateral assets	59,660		59,660	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,978,917		10,978,917	11,886,262
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	38,418		38,418	58,453
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)	3,509	3,509		
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,866		5,866	2,305
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	6,574		6,574	
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	986		986	1,783
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	949		949	2,141
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,035,219	3,509	11,031,710	11,950,945
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	11,035,219	3,509	11,031,710	11,950,945
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	949		949	2,141
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)	949		949	2,141

STATEMENT AS OF SEPTEMBER 30, 2016 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)	5,968	6,187
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1 Current federal and foreign income taxes (including \$ 4,848 on realized capital gains (losses))		26,730
7.2 Net deferred tax liability	73,278	53,182
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		1,172,729
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	(35)	175
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	11,379	11,185
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		2,336
20. Derivatives		
21. Payable for securities	3,086	
22. Payable for securities lending	59,660	
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	3,117	1,000
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	156,488	1,273,560
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	156,488	1,273,560
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)	7,497,222	7,299,385
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)	10,875,222	10,677,385
38. Totals (Page 2, Line 28, Col. 3)	11,031,710	11,950,945
DETAILS OF WRITE-INS		
2501. Escheatable funds	3,117	1,000
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)	3,117	1,000
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

	1	2	3
	Current	Prior Year	Prior Year Ended
	Year to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$)			
1.2 Assumed (written \$)			
1.3 Ceded (written \$)			
1.4 Net (written \$)			
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 0):			
2.1 Direct	(11,887)	(95,010)	(130,841)
2.2 Assumed			
2.3 Ceded	(11,887)	(95,010)	(130,841)
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	144,064	174,647	289,185
10. Net realized capital gains (losses) less capital gains tax of \$ 40,186	32,669	74,554	(188,450)
11. Net investment gain (loss) (Lines 9 + 10)	176,733	249,201	100,735
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)	(1)
15. Total other income (Lines 12 through 14)		(1)	(1)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	176,733	249,200	100,735
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)	176,733	249,200	100,735
19. Federal and foreign income taxes incurred	36,163	33,429	63,974
20. Net income (Line 18 minus Line 19)(to Line 22)	140,570	215,771	36,761
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	10,677,385	11,727,991	11,727,991
22. Net income (from Line 20)	140,570	215,771	36,761
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 24,326	53,140	(150,940)	88,668
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	4,230	(4,282)	(4,004)
27. Change in nonadmitted assets	(103)	699	699
28. Change in provision for reinsurance			
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			(1,172,729)
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)	197,837	61,247	(1,050,606)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	10,875,222	11,789,239	10,677,385
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)	(1)
1402.			
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)	(1)
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, 2016 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	(313)	1,074	1,220
2. Net investment income	195,931	226,973	338,709
3. Miscellaneous income		(1)	(1)
4. Total (Lines 1 to 3)	195,619	228,046	339,928
5. Benefit and loss related payments	3,561	(1,529)	(4,304)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	(1,192)	1,069	2,018
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 38,647 tax on capital gains (losses)	109,653	67,570	100,839
10. Total (Lines 5 through 9)	112,022	67,110	98,553
11. Net cash from operations (Line 4 minus Line 10)	83,597	160,936	241,375
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,941,270	1,687,341	1,823,437
12.2 Stocks	223,549	391,640	525,377
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets		75,000	75,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	(47,398)	89	89
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,117,421	2,154,070	2,423,903
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,800,022	702,462	961,630
13.2 Stocks	145,461	268,505	369,667
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets		75,000	75,000
13.6 Miscellaneous applications	(3,086)		
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,942,397	1,045,967	1,406,297
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)	1,175,024	1,108,103	1,017,606
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	1,172,729	1,281,951	1,281,951
16.6 Other cash provided (applied)	772	(5,003)	(9,948)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,171,957)	(1,286,954)	(1,291,899)
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) ..	86,663	(17,914)	(32,918)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	466,633	499,551	499,551
19.2 End of period (Line 18 plus Line 19.1)	553,297	481,637	466,633

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

--	--	--	--

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

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, 2016</u>	<u>Period Ended December 31, 2015</u>
(1) MICO Insurance Company state basis	Ohio	140,570	36,761
(2) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(4) NAIC SAP	Ohio	140,570	36,761
<u>Surplus</u>			
(5) MICO Insurance Company state basis	Ohio	10,875,222	10,677,385
(6) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	-	-
(8) NAIC SAP	Ohio	10,875,222	10,677,385

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.

- 6) Loan-backed securities are stated in accordance with the guidance provided in SSAP No. 43R: Loan-backed and Structured Securities. The retrospective adjustment method is used to value these securities.

D. Going Concern

Management has concluded that there is no substantial doubt of the Company's ability to continue as a going concern.

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 | 2,980 |
| 2. 12 months or longer | 0 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|---------|
| 1. Less than 12 months | 859,483 |
| 2. 12 months or longer | 0 |
- 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 \$59,660.

I. Working Capital Finance Investments

The company did not hold any working capital finance investments.

J. Offsetting and Netting of Assets and Liabilities

The company was not involved in any Offsetting and Netting of Assets and Liabilities.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were not any significant changes since last year end.

STATEMENT AS SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

There were not any significant changes since last year end.

8. Derivative Instruments

There were not any significant changes since last year end.

9. Income Taxes

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

11. Debt

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, 2016			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
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	1,837,570	-	-	1,837,570
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	1,837,570	-	-	1,837,570
Other invested assets	-	-	671,422	671,422
Total assets at fair value	1,837,570	-	671,422	2,508,991

STATEMENT AS SEPTEMBER 30, 2016 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, 2016	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, 2016
Preferred Stock	-	-	-	-	-	-	-	-	-	-
Fixed Maturities	-	-	-	-	-	-	-	-	-	-
Common Stock	-	-	-	-	-	-	-	-	-	-
Industrial and Misc	-	-	-	-	-	-	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-	-	-	-	-	-	-
Other Invested Assets	684,442	-	-	-	(13,021)	-	-	-	-	671,422
Total Assets	684,442	-	-	-	(13,021)	-	-	-	-	671,422
(b)										
Liabilities	-	-	-	-	-	-	-	-	-	-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

- 3) (a) The company did not recognize any transfers into or out of the Level 3 classification during the reporting period.
- (b) 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					Not Practicable (Carrying Value)
	Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	
Bonds	8,071,339	7,809,559	-	8,071,339	-	-
Common Stock	1,837,570	1,837,570	1,837,570	-	-	-
Other Invested Assets	671,422	671,422	-	-	671,422	-
	10,580,330	10,318,550	1,837,570	8,071,339	671,422	-

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.

22. Events Subsequent

There were not any significant changes since last year end.

A. Did the reporting entity write accident and health insurance premium that is subject to section 9010 of the federal Affordable Care Act? NO

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.

- F. Risk-Sharing Provisions of the Affordable Care Act (ACA)
- 1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO)?
- NO

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.

STATEMENT AS SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

31. **High Deductibles**

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

33. **Asbestos/Environmental Reserves**

There were not any significant changes since last year end.

34. **Subscriber Savings Accounts**

There were not any significant changes since last year end.

35. **Multiple Peril Crop Insurance**

There were not any significant changes since last year end.

36. **Financial Guaranty Insurance**

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

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 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 ☒
- 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?
If yes, attach an explanation.

Yes ☐ No ☐ N/A ☒
- 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 ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☐ No ☒
- 8.4

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

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

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$986

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$0
13.

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

\$0
- 14.1

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

Yes [] No [X]
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$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 [X]
- 15.2

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

Yes [] No []

STATEMENT AS OF SEPTEMBER 30, 2016 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.

\$ 59,660
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$ 59,660
- 16.3 Total payable for securities lending reported on the liability page.

\$ 59,660

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	NEAM 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 Investment Analysis Office been followed?
- Yes [X] No []

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

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

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

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

Yes [] No [X]
- 3.1

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

Yes [] No [X]
- 3.2

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

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

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

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

5.

Operating Percentages:

5.1 A&H loss percent0.000 %

5.2 A&H cost containment percent0.000 %

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

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

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

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

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

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date						
1	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
30058	75-1444207	U.S. Insurers SCOR Reinsurance Company	NY	Authorized		
00000	AA-3191243	All Other Insurers American International Reins Co Ltd	BMU	Unauthorized		
00000	AA-9240020	China Reinsurance Group Corp	CHN	Unauthorized		
00000	AA-1120158	Lloyd's Syndicate Number 2014	GBR	Authorized		
00000	AA-1128623	Lloyd's Syndicate Number 2623	GBR	Authorized		

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

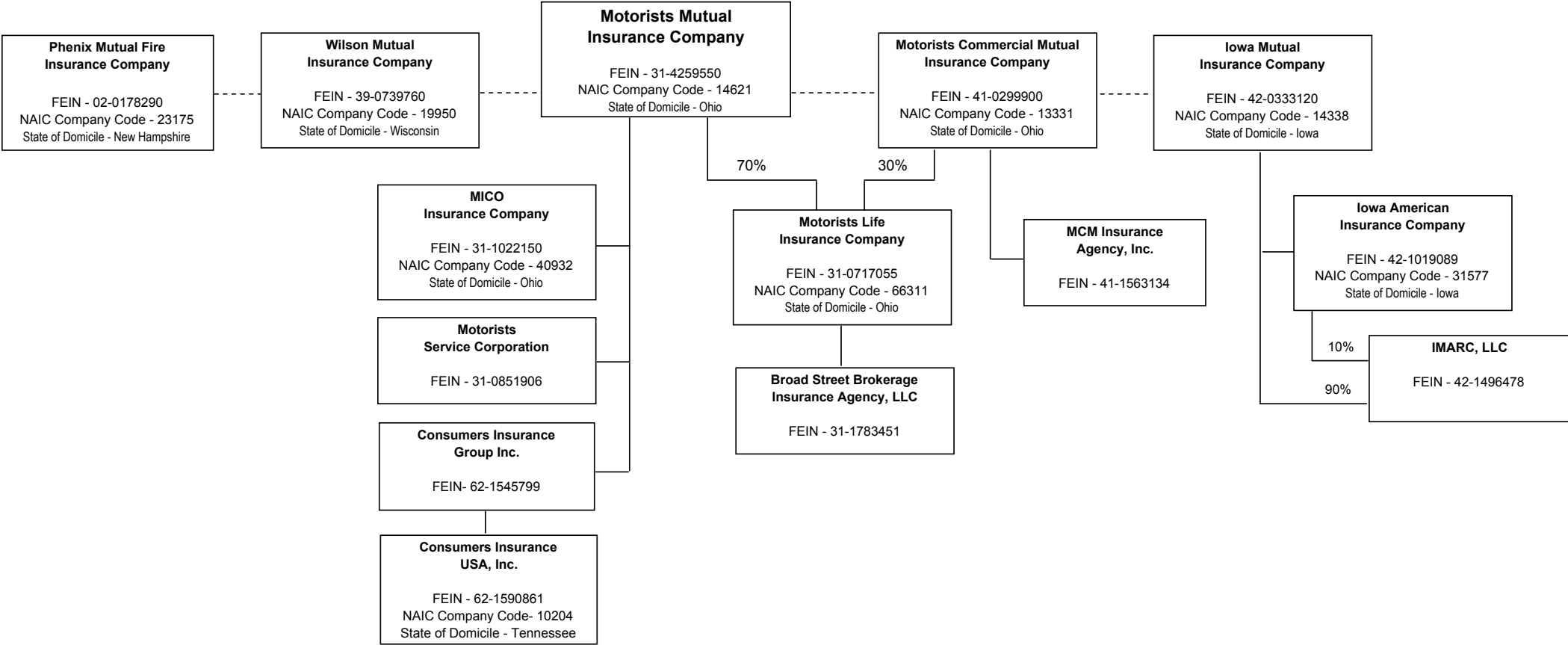
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

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			(1,164)	(1,113)	289	
16. Iowa.....IA	N						
17. Kansas.....KS	N						
18. Kentucky.....KY	L					20,428	20,336
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			7,996	(14,122)	11,854	47,018
37. Oklahoma.....OK	N						
38. Oregon.....OR	N						
39. Pennsylvania.....PA	L						
40. Rhode Island.....RI	N						
41. South Carolina.....SC	N						
42. South Dakota.....SD	N						
43. Tennessee.....TN	N						
44. Texas.....TX	N						
45. Utah.....UT	N						
46. Vermont.....VT	N						
47. Virginia.....VA	N						
48. Washington.....WA	N						
49. West Virginia.....WV	L				500	428	15,912
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			6,833	(14,735)	32,999	83,266
DETAILS OF WRITE-INS							
58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

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

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

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



STATEMENT AS OF SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
.....	.....	.....	31-1783451	.....	.....	.....	Broad Street Brokerage Insurance Agency, LLC	..OH.....	..NIA.....	Motorists Life Insurance Company	Ownership.....	..100.000	Motorists Mutual Insurance Company ...	.....2
.....	.....	.....	62-1545799	.....	.....	.....	Consumers Insurance Group, Inc.	..TN.....	..NIA.....	Motorists Mutual Insurance Company	Ownership.....	..100.000	Motorists Mutual Insurance Company ...	.....2
..0291	Motorists Insurance Group .....	..10204	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
.....	.....	.....	.....	.....	.....	.....	Motorists Commercial Mutual Insurance Company .....	..OH.....	..IA.....	.....	.....	.....	Motorists Mutual Insurance Company ...	.....1
..0291	Motorists Insurance Group .....	..13331	41-0299900	.....	.....	.....	Motorists Life Insurance Company	..OH.....	..IA.....	Motorists Mutual Insurance Company	Ownership.....	..70.000	Motorists Mutual Insurance Company ...	.....2
..0291	Motorists Insurance Group .....	..66311	31-0717055	.....	.....	.....	Motorists Mutual Insurance Company	..OH.....	..UDP.....	.....	.....	.....	.....	.....
..0291	Motorists Insurance Group .....	..14621	31-4259550	.....	.....	.....	Motorists Service Corporation	..OH.....	..NIA.....	Motorists Mutual Insurance Company	Ownership.....	..100.000	Motorists Mutual Insurance Company ...	.....2
..0291	Motorists Insurance Group .....	..23175	02-0178290	.....	.....	.....	Phenix Mutual Fire Insurance Company	..NH.....	..IA.....	.....	.....	.....	Motorists Mutual Insurance Company ...	.....1
..0291	Motorists Insurance Group .....	..19950	39-0739760	.....	.....	.....	Wilson Mutual Insurance Company	..WI.....	..IA.....	.....	.....	.....	Motorists Mutual Insurance Company ...	.....1

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

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire				
2.	Allied Lines				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.	Commercial multiple peril				
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability - occurrence				
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability		(9,731)		
19.3,19.4	Commercial auto liability				
21.	Auto physical damage		(2,156)		
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		(11,887)		
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire			
2.	Allied Lines			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.	Commercial multiple peril			
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence			
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability			
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			
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 3 (000 omitted) - Loss and Loss Adjustment Expense Reserves Schedule

N O N E

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

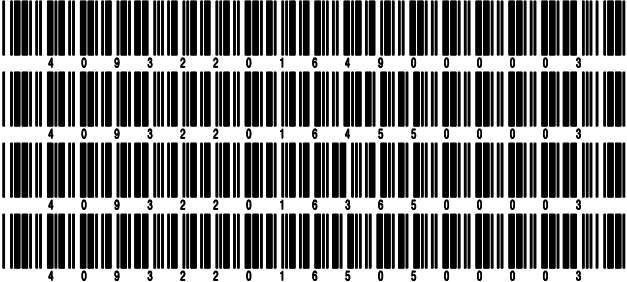
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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



OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	651,967	725,991
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)	19,455	204,050
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		75,000
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		278,074
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	671,422	651,967
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	671,422	651,967

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,767,662	11,861,989
2. Cost of bonds and stocks acquired	1,954,842	1,351,879
3. Accrual of discount	1,793	3,918
4. Unrealized valuation increase (decrease)	58,011	(188,286)
5. Total gain (loss) on disposals	72,843	167,450
6. Deduct consideration for bonds and stocks disposed of	3,174,178	2,369,396
7. Deduct amortization of premium	33,845	49,684
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		10,209
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,647,129	10,767,662
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	9,647,129	10,767,662

STATEMENT AS OF SEPTEMBER 30, 2016 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)	8,044,582	4,471,385	4,447,713	(54,651)	8,005,232	8,044,582	8,013,603	9,350,169
2. NAIC 2 (a)	249,740	49,965		49,548	299,319	249,740	349,253	149,839
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	8,294,322	4,521,350	4,447,713	(5,103)	8,304,551	8,294,322	8,362,856	9,500,008
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	8,294,322	4,521,350	4,447,713	(5,103)	8,304,551	8,294,322	8,362,856	9,500,008

(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 \$

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	553,297	xxx	553,297	47	

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	516,633	499,551
2. Cost of short-term investments acquired	7,934,089	2,279,097
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	7,897,426	2,262,015
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)	553,297	516,633
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	553,297	516,633

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

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2016 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									
3138WD-3Z-2	FN AS4415 - RMBS		09/27/2016	Goldman Sachs		512,775	479,159	1,351	1
3199999. Subtotal - Bonds - U.S. Special Revenues						512,775	479,159	1,351	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
05531F-AV-5	BB&T CORP		08/02/2016	CREDIT SUISSE SECURITIES (USA)		50,689	50,000	242	1FE
14041N-FG-1	COMET-165-A - ABS		08/18/2016	RBC CAPITAL MARKETS		99,970	100,000		1FE
172967-KV-2	CITIGROUP INC		07/26/2016	Citigroup (SSB)		49,965	50,000		2FE
23312L-AS-7	CMBS - DBJPM 16C1 A4	R	07/28/2016	DEUTSCHE BANK SECURITIES, INC.		107,574	100,000	9	1FE
23312V-AF-3	CMBS - DBJPM 16C3 A5	R	07/26/2016	DEUTSCHE BANK SECURITIES, INC.		102,999	100,000	80	1FE
65477X-AE-4	NALT 16B A4 - ABS		09/13/2016	Citigroup (SSB)		49,994	50,000		1FE
98161P-AE-3	WOART 16B A4 - ABS		09/07/2016	JP MORGAN SECURITIES INC.		99,994	100,000		1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						561,185	550,000	331	XXX
8399997. Total - Bonds - Part 3						1,073,960	1,029,159	1,682	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,073,960	1,029,159	1,682	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)									
002824-10-0	ABBOTT LABORATORIES ORD		07/14/2016	VARIOUS	30.000	1,271			L
00817Y-10-8	AETNA ORD		07/12/2016	VARIOUS	40.000	4,586			L
16119P-10-8	Charter Communications, Inc.		08/11/2016	WIEDEN + CO.	12.000	3,080			L
222070-20-3	COTY CL A ORD		09/28/2016	VARIOUS	353.000	8,461			L
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		09/14/2016	VARIOUS	360.000	14,612			L
444859-10-2	HUMANA ORD		07/18/2016	VARIOUS	30.000	4,752			L
717081-10-3	PFIZER ORD		09/08/2016	DEUTSCHE BANK SECURITIES, INC.	150.000	5,208			L
60750C-10-8	AXALTA COATING SYSTEMS ORD		08/01/2016	Adjustment	425.000	12,020			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						53,989	XXX		XXX
9799997. Total - Common Stocks - Part 3						53,989	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						53,989	XXX		XXX
9899999. Total - Preferred and Common Stocks						53,989	XXX		XXX
9999999 - Totals						1,127,950	XXX	1,682	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues1

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)	
Bonds - U.S. Governments																						
36219Q-YP-2	RMBS - GN 256418		09/15/2016	Direct		497	497	500	495		1		1		497		0	0	32	07/15/2019	1	
36291B-KJ-5	RMBS - GN 623197		09/15/2016	Direct		7,302	7,302	7,849	7,450		(149)		(149)		7,302			315	11/15/2018	1		
38377R-VK-8	CMO/RMBS - GNR 10166F GP		09/20/2016	Direct		2,863	2,863	3,022	2,975		(112)		(112)		2,863			57	04/20/2039	1		
91282B-PP-9	UNITED STATES TREASURY		07/15/2016												2,863			(1)	01/15/2021	1		
0599999. Subtotal - Bonds - U.S. Governments						10,661	10,661	11,371	10,921		(260)		(260)		10,661		0	0	403	XXX	XXX	
Bonds - U.S. States, Territories and Possessions																						
373383-X3-7	GEORGIA ST		08/08/2016	Redemption		150,000	150,000	151,623	150,061		(61)		(61)		150,000				7,372	03/01/2026	1FE	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						150,000	150,000	151,623	150,061		(61)		(61)		150,000				7,372	XXX	XXX	
Bonds - U.S. Special Revenues																						
3128MJ-Q9-4	RMBS - FH G08479		09/15/2016	Direct		4,293	4,293	4,435	4,429		(136)		(136)		4,293				102	03/01/2042	1	
3128MJ-S4-3	RMBS - FH G08538		09/15/2016	Direct		4,527	4,527	4,550	4,549		(22)		(22)		4,527				105	07/01/2043	1	
3128MJ-X8-8	RMBS - FH G08702		09/15/2016	Direct		6,757	6,757	7,082			(325)		(325)		6,757				65	04/01/2046	1	
31292S-AH-3	RMBS - FH G09008		09/15/2016	Direct		3,061	3,061	3,164	3,158		(98)		(98)		3,061				63	08/01/2042	1	
31320U-G3-1	RMBS - FH G37417		09/15/2016	Direct		4,767	4,767	4,923	4,923		(156)		(156)		4,767				112	11/01/2045	1	
3136A4-DA-4	CMO/RMBS - FNR 1224A AC		09/26/2016	Direct		3,388	3,388	3,473	3,432		(44)		(44)		3,388				57	05/25/2030	1	
3136A5-YC-4	CMO/RMBS - FNR 1230M ED		09/26/2016	Direct		3,045	3,045	3,108	3,084		(39)		(39)		3,045				52	04/25/2031	1	
3136A6-QK-8	CMO/RMBS - FNR 1245A PH		09/26/2016	Direct		5,288	5,288	5,629	5,479		(192)		(192)		5,288				126	12/25/2039	1	
3137A8-RX-8	CMO/RMBS - FHR 3841L JK		09/15/2016	Direct		4,781	4,781	4,974	4,916		(135)		(135)		4,781				94	10/15/2038	1	
3138MJ-4E-0	RMBS - FN A08920		09/26/2016	Direct		2,144	2,144	2,230	2,220		(76)		(76)		2,144				36	01/01/2028	1	
3138WE-KK-4	RMBS - FN A54797		09/26/2016	Direct		4,010	4,010	4,224	4,212		(202)		(202)		4,010				94	04/01/2045	1	
3138WF-TA-4	RMBS - FN A55944		09/26/2016	Direct		1,790	1,790	1,878	1,876		(86)		(86)		1,790				44	10/01/2045	1	
313970-LT-3	CMO/RMBS - FNR 114E PK		09/26/2016	Direct		2,264	2,264	2,382	2,341		(77)		(77)		2,264		0	0	45	04/25/2040	1	
31398V-7F-7	CMO/RMBS - FHR 3649C BW		09/15/2016	Direct		1,738	1,738	1,847	1,819		(80)		(80)		1,738				47	03/15/2025	1	
3140F1-YB-2	RMBS - FN B06105		09/26/2016	Direct		1,074	1,074	1,126			(52)		(52)		1,074				6	06/01/2046	1	
3199999. Subtotal - Bonds - U.S. Special Revenues						52,927	52,927	55,025	46,437		(1,719)		(1,719)		52,927		0	0	1,048	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
05950X-AE-6	CMBS - BACM 065 A4		09/12/2016	Direct		23,448	23,448	24,789	23,571		(123)		(123)		23,448				881	09/10/2047	1FM	
07401D-BC-4	CMBS - BSCMS 07PR18 A4		09/13/2016	Direct		1,124	1,124	1,235	1,154		(30)		(30)		1,124				38	06/11/2050	1FM	
17310M-AE-0	CMBS - CGCMT 06C5 A4		09/15/2016	Direct		87,734	87,734	94,540	88,618		(883)		(883)		87,734				3,328	10/18/2049	1FM	
41284A-AD-0	ABS - HDMOT 141 A3		09/15/2016	Direct		19,155	19,155	19,150	19,152		2		2		19,155		0	0	140	09/16/2019	1FE	
50180C-AD-2	CMBS - LBUBS 06C7 A3	R	08/17/2016	Direct		94,649	94,649	101,999	95,522		(874)		(874)		94,649		0	0	3,019	11/15/2038	1FM	
61750W-AX-1	CMBS - MSC1 061Q12 A4		09/15/2016	Direct		94,068	94,068	102,471	95,120		(1,052)		(1,052)		94,068		0	0	3,226	12/15/2043	1FM	
863667-AG-6	STRYKER CORP		07/11/2016	Citigroup (SSB)		54,851	50,000	49,841	49,847		1		1		49,848		5,003	5,003	1,452	05/15/2044	1FE	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						375,027	370,176	394,024	372,984		(2,958)		(2,958)		370,025		5,003	5,003	12,084	XXX	XXX	
8399997. Total - Bonds - Part 4						588,615	583,764	612,043	580,402		(4,997)		(4,997)		583,612		5,003	5,003	20,907	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						588,615	583,764	612,043	580,402		(4,997)		(4,997)		583,612		5,003	5,003	20,907	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
8999999. Total - Preferred Stocks							XXX													XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																						
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		09/29/2016	VARIOUS INSTINET CLEARING	172,000	9,737		6,367	10,659		(4,292)		(4,292)		6,367		3,370	3,370	123		L	
037833-10-0	APPLE ORD		09/20/2016	SERVICES, INC INSTINET CLEARING	17,000	1,932		1,074	1,789		(715)		(715)		1,074		858	858	28		L	
099724-10-6	BORGWARNER ORD		09/20/2016	SERVICES, INC NON-BROKER TRADE,	72,000	2,465		3,704	3,113		592		592		3,704		(1,239)	(1,239)	28		L	
16119P-10-8	Charter Communications, Inc.		08/03/2016	BOSTON	0,731	165		140							140		25	25			L	
171798-10-1	CIMAREX ENERGY ORD		09/01/2016	MORGAN STANLEY CO INSTINET CLEARING	45,000	5,830		3,361	4,022		(661)		(661)		3,361		2,469	2,469	14		L	
20030N-10-1	COMCAST CL A ORD		09/20/2016	SERVICES, INC	35,000	2,325		948	1,975		(1,027)		(1,027)		948		1,377	1,377	28		L	
450200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		09/12/2016	VARIOUS	59,000	9,565		9,677	8,120		1,557		1,557		9,677		(112)	(112)	200		L	
535678-10-6	LINEAR TECHNOLOGY ORD		09/20/2016	VARIOUS	260,000	15,290		8,773	11,042		(2,269)		(2,269)		8,773		6,516	6,516	245		L	

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
..571748-10-2	MARSH & MCLENNAN ORD .....		.09/20/2016 ..	INSTINET CLEARING SERVICES, INC .....	..31.000	.....2,072	.....	.....1,388	.....1,719	.....(331)	.....	.....	.....(331)	.....	.....1,388	.....	.....683	.....683	.....30	.....	L.....
..591568-10-8	METLIFE ORD .....		.09/20/2016 ..	INSTINET CLEARING SERVICES, INC .....	..102.000	.....4,504	.....	.....5,238	.....4,917	.....320	.....	.....	.....320	.....	.....5,238	.....	.....(734)	.....(734)	.....120	.....	L.....
..594918-10-4	MICROSOFT ORD .....		.09/20/2016 ..	INSTINET CLEARING SERVICES, INC .....	..34.000	.....1,936	.....	.....869	.....1,886	.....(1,018)	.....	.....	.....(1,018)	.....	.....869	.....	.....1,068	.....1,068	.....37	.....	L.....
..617446-44-8	MORGAN STANLEY ORD .....		.09/20/2016 ..	INSTINET CLEARING SERVICES, INC .....	..97.000	.....3,085	.....	.....1,962	.....3,086	.....(1,123)	.....	.....	.....(1,123)	.....	.....1,962	.....	.....1,122	.....1,122	.....49	.....	L.....
..863667-10-1	STRYKER ORD .....		.09/20/2016 ..	INSTINET CLEARING SERVICES, INC .....	..36.000	.....4,133	.....	.....2,940	.....3,346	.....(406)	.....	.....	.....(406)	.....	.....2,940	.....	.....1,194	.....1,194	.....41	.....	L.....
..871829-10-7	SYSCO ORD .....		.09/01/2016 ..	VARIOUS .....	..497.000	.....25,567	.....	.....18,734	.....20,377	.....(1,643)	.....	.....	.....(1,643)	.....	.....18,734	.....	.....6,833	.....6,833	.....462	.....	L.....
..911312-10-6	UNITED PARCEL SERVICE CL B ORD .....		.09/20/2016 ..	INSTINET CLEARING SERVICES, INC .....	..25.000	.....2,714	.....	.....2,520	.....2,406	.....114	.....	.....	.....114	.....	.....2,520	.....	.....195	.....195	.....59	.....	L.....
..92210H-10-5	VANTIV CL A ORD .....		.09/20/2016 ..	INSTINET CLEARING SERVICES, INC .....	..57.000	.....3,086	.....	.....1,802	.....2,703	.....(901)	.....	.....	.....(901)	.....	.....1,802	.....	.....1,284	.....1,284	.....	.....	L.....
..G5960L-10-3	MEDTRONIC ORD	R	.09/20/2016 ..	INSTINET CLEARING SERVICES, INC .....	..22.000	.....1,901	.....	.....1,693	.....1,692	.....1	.....	.....	.....1	.....	.....1,693	.....	.....208	.....208	.....26	.....	L.....
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						96,308	XXX	71,191	82,852	(11,801)			(11,801)		71,191		25,118	25,118	1,489	XXX	XXX
Common Stocks - Mutual Funds																					
..04314H-75-8	ARTISAN SMALL CAP CL INSTITUTIONL MF .....		.09/20/2016 ..	Not Available .....	.....1,358,234	.....40,000	.....	.....30,533	.....36,686	.....(6,153)	.....	.....	.....(6,153)	.....	.....30,533	.....	.....9,467	.....9,467	.....	.....	L.....
9299999. Subtotal - Common Stocks - Mutual Funds						40,000	XXX	30,533	36,686	(6,153)			(6,153)		30,533		9,467	9,467		XXX	XXX
9799997. Total - Common Stocks - Part 4						136,308	XXX	101,724	119,538	(17,954)			(17,954)		101,724		34,584	34,584	1,489	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						136,308	XXX	101,724	119,538	(17,954)			(17,954)		101,724		34,584	34,584	1,489	XXX	XXX
9899999. Total - Preferred and Common Stocks						136,308	XXX	101,724	119,538	(17,954)			(17,954)		101,724		34,584	34,584	1,489	XXX	XXX
9999999 - Totals						724,923	XXX	713,767	699,940	(17,954)	(4,997)		(22,951)		685,336		39,587	39,587	22,396	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

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		59,660	59,660	
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				59,660	59,660	XXX
7599999. Total - Common Stocks				59,660	59,660	XXX
7699999. Total - Preferred and Common Stocks				59,660	59,660	XXX
9999999 - Totals				59,660	59,660	XXX

General Interrogatories:

1. Total activity for the year to date
- Fair Value \$ 59,660
- Book/Adjusted Carrying Value \$ 59,660
2. Average balance for the year to date
- Fair Value \$ 25,424
- Book/Adjusted Carrying Value \$ 25,424
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 59,660
- 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