



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2011
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 43215
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 471 East Broad Street, 614-225-8211
(Street and Number) (Area Code) (Telephone Number)
Columbus, OH 43215

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

Primary Location of Books and Records 471 East Broad Street, 614-225-8211
(Street and Number) (Area Code) (Telephone Number)
Columbus, OH 43215

Internet Web Site Address MotoristsGroup.com

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

OFFICERS

Chairman, President & CEO	<u>John Jacob Bishop</u>	Treasurer	<u>Michael Lee Wiseman</u>
Secretary	<u>Susan Elizabeth Haack</u>	Executive Vice President	<u>David Lynn Kaufman</u>

OTHER

DIRECTORS OR TRUSTEES

<u>John Jacob Bishop</u>	<u>Susan Elizabeth Haack</u>	<u>David Lynn Kaufman</u>
<u>Michael Lee Wiseman</u>		

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.

John J. Bishop
Chairman, President & CEO

Susan E. Haack
Secretary

Michael L. Wiseman
Treasurer

Subscribed and sworn to before me this
2nd day of August, 2011

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

STATEMENT AS OF JUNE 30, 2011 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	11,349,454		11,349,454	11,265,377
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	2,747,385		2,747,385	3,512,991
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 (\$ (18,761)), cash equivalents (\$ 0) and short-term investments (\$ 421,364)	402,603		402,603	666,288
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets	960,238		960,238	1,282,159
9. Receivables for securities	26,157		26,157	43
10. Securities lending reinvested collateral assets	383,717		383,717	
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	15,869,553		15,869,553	16,726,859
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	109,738		109,738	116,609
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,132	88	1,044	1,125
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	744,961	92,382	652,579	745,146
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	176,239		176,239	203,627
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	39,440		39,440	2,178
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	10,436		10,436	16,970
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	45,002		45,002	67,113
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	16,996,503	92,470	16,904,032	17,879,627
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	16,996,503	92,470	16,904,032	17,879,627
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	45,002		45,002	67,113
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)	45,002		45,002	67,113

STATEMENT AS OF JUNE 30, 2011 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)	15,807	7,320
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1 Current federal and foreign income taxes (including \$ (27,286) on realized capital gains (losses))		
7.2 Net deferred tax liability	94,946	106,936
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 789,647 and including warranty reserves of \$ 0)		
10. Advance premium	3,754	4,434
11. Dividends declared and unpaid:		
11.1 Stockholders		1,598,357
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	209,514	259,131
13. Funds held by company under reinsurance treaties	653,555	741,837
14. Amounts withheld or retained by company for account of others		
15. Remittances and items not allocated	15,997	13,960
16. Provision for reinsurance		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	14,253	41,312
20. Derivatives		
21. Payable for securities	75,384	554
22. Payable for securities lending	383,717	
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,703	3,127
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	1,469,630	2,776,968
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	1,469,630	2,776,968
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)	12,056,402	11,724,659
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)	15,434,402	15,102,659
38. Totals (Page 2, Line 28, Col. 3)	16,904,032	17,879,627
DETAILS OF WRITE-INS		
2501. Escheatable funds	2,116	2,314
2502. State surcharges payable	587	813
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,703	3,127
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 AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

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 \$ 1,589,956)	1,689,253	2,168,544	4,147,250
1.2 Assumed (written \$)			
1.3 Ceded (written \$ 1,589,956)	1,689,253	2,168,544	4,147,250
1.4 Net (written \$)			
DEDUCTIONS:			
2. Losses incurred (current accident year \$):			
2.1 Direct	1,049,968	1,009,096	1,893,237
2.2 Assumed			
2.3 Ceded	1,049,968	1,009,096	1,893,237
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	149,404	165,376	375,719
10. Net realized capital gains (losses) less capital gains tax of \$ 123,195	267,427	398,160	425,085
11. Net investment gain (loss) (Lines 9 + 10)	416,832	563,536	800,804
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	840	620	(80)
15. Total other income (Lines 12 through 14)	840	620	(80)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	417,672	564,155	800,724
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)	417,672	564,155	800,724
19. Federal and foreign income taxes incurred	47,365	30,023	155,642
20. Net income (Line 18 minus Line 19)(to Line 22)	370,307	534,132	645,082
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	15,102,659	15,986,120	15,986,120
22. Net income (from Line 20)	370,307	534,132	645,082
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ (6,128)	(59,530)	(560,529)	60,247
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	5,862	22,923	25,039
27. Change in nonadmitted assets	15,104	(26,087)	(15,482)
28. Change in provision for reinsurance			10
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			(1,598,357)
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus		4,271	
38. Change in surplus as regards policyholders (Lines 22 through 37)	331,743	(25,290)	(883,460)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,434,402	15,960,830	15,102,659
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 service fees	840	620	(80)
1402. Miscellaneous income or expense		0	(1)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	840	620	(80)
3701. Change in surplus from SSAP No. 10R		4,271	
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)		4,271	

STATEMENT AS OF JUNE 30, 2011 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	(31,028)	78,954	(11,444)
2. Net investment income	238,555	149,211	404,717
3. Miscellaneous income	840	620	(80)
4. Total (Lines 1 to 3)	208,367	228,784	393,193
5. Benefit and loss related payments	(27,589)	153,925	96,091
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	(22,111)	(38,674)	(21,478)
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 110,196 tax on capital gains (losses)	207,822	159,674	309,034
10. Total (Lines 5 through 9)	158,122	274,925	383,646
11. Net cash from operations (Line 4 minus Line 10)	50,246	(46,141)	9,546
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,593,335	2,784,215	3,621,485
12.2 Stocks	1,273,911	2,756,560	3,992,633
12.3 Mortgage loans			
12.4 Real estate			
12.5 Other invested assets	300,000		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			(216)
12.7 Miscellaneous proceeds	(25,041)	5,949	8,168
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,142,204	5,546,725	7,622,071
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,563,819	5,409,478	6,618,940
13.2 Stocks	349,876	566,115	1,480,634
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	(74,830)	(15,294)	1,801
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,838,866	5,960,299	8,101,375
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)	1,303,338	(413,574)	(479,305)
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	1,598,357	1,485,757	1,485,757
16.6 Other cash provided (applied)	(18,912)	(52,003)	(62,943)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,617,269)	(1,537,760)	(1,548,700)
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)	(263,686)	(1,997,475)	(2,018,458)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	666,288	2,684,747	2,684,747
19.2 End of period (Line 18 plus Line 19.1)	402,603	687,272	666,288

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

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STATEMENT AS OF JUNE 30, 2011 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.

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., E., F., & G.

There were not any significant changes since last year end.

D. Loan-Backed Securities

- 1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from market data vendors or broker dealer values.
- 2) The company did not hold any loan-backed securities with other-than-temporary recognized losses.
- 3) The company did not hold any loan-backed securities with current year other-than-temporary recognized losses.
- 4) The company reported aggregate unrealized losses on loan-backed securities as listed below.

Loss Position Less than 12 months		Loss Position 12 Months or Longer	
Unrealized Loss	Fair Value	Unrealized Loss	Fair Value
289	27,174	-	-

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.

6. Joint Ventures, Partnerships and Limited Liability Companies

There were not any significant changes since last year end.

7. Investment Income

There were not any significant changes since last year end.

8. Derivative Instruments

There were not any significant changes since last year end.

9. Income Taxes

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

11. Debt

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

14. Contingencies

There were not any significant changes since last year end.

15. Leases

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

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

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.

	Fair Value Measurements at June 30, 2011 Using			
	Total	Quoted Prices	Significant	Significant
		in Active	Other	Unobservable
		Markets for	Observable	Inputs
		Identical Assets	Inputs	
		(Level 1)	(Level 2)	(Level 3)
Assets at fair value				
Perpetual Preferred stock				
Industrial and Misc	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	2,747,385	2,747,385	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	2,747,385	2,747,385	-	-
Other invested assets	960,238	-	-	960,238
Total assets at fair value	3,707,623	2,747,385	-	960,238

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

	Preferred	Fixed	Common	Other	Total
	Stock	Maturities	Stock	Invested	
Beginning balance, January 1, 2011	-	-	-	1,282,159	1,282,159
Total gains or losses included in Net Income (realized)	-	-	-	-	-
Total gains or losses included in Surplus (unrealized)	-	-	-	(21,921)	(21,921)
Purchases, issuances, sales, and settlements	-	-	-	(300,000)	(300,000)
Transfers into Level 3	-	-	-	-	-
Transfers out of Level 3	-	-	-	-	-
Ending balance, June 30, 2011	-	-	-	960,238	960,238

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.

21. Other Items

There were not any significant changes since last year end.

22. Events Subsequent

There were not any significant changes since last year end.

23. Reinsurance

There were not any significant changes since last year end.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

There were not any significant changes since last year end.

25. Change in Incurred Losses and Loss Adjustment Expenses

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

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

There were not any significant changes since last year end.

27. Structured Settlements

There were not any significant changes since last year end.

28. Health Care Receivables

There were not any significant changes since last year end.

29. Participating Policies

There were not any significant changes since last year end.

30. Premium Deficiency Reserves

There were not any significant changes since last year end.

31. High Deductibles

There were not any significant changes since last year end.

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

There were not any significant changes since last year end.

33. Asbestos/Environmental Reserves

There were not any significant changes since last year end.

34. Subscriber Savings Accounts

There were not any significant changes since last year end.

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 JUNE 30, 2011 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 [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. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
 If yes, complete the Schedule Y - Part 1 - organizational chart.

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. 12/31/2008

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

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

6.4 By what department or departments?
 Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 SEC
.....

STATEMENT AS OF JUNE 30, 2011 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? 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: \$ 10,436

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
 If no, attach a description with this statement.

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY
GENERAL INTERROGATORIES

16. 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 []

16.1 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

16.2 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)
.....

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]

16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
110638	Diamond Hill Capital Management	325 John H McConnell Blvd, Suite #200, Columbus, OH 43215
105900	General Re-New England Asset Management, Inc. ..	76 Batterson Park Rd, Pondview Corporate Center, Farmington, CT 06032
109918	LSV Asset Management	155 North Wacker Dr, Suite #4600, Chicago, IL 60606
105742	TCW	160 Greentree Dr, Suite #101, County of Kent, Dover, DE 19904
38642	BlackRock	Corporation Trust Center, 1209 Orange Street, Wilmington, DE 19801

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

17.2 If no, list exceptions:

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY
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:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT			DISCOUNT TAKEN DURING PERIOD			10 IBNR	11 TOTAL
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE		
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 JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)
23680	47-0698507	U.S. Insurers Odyssey America Reinsurance Corporation	CT	YES
.00000	AA-1126382	All Other Insurers Lloyd's Syndicate Number 0382	GB	YES
.00000	AA-1120102	Lloyd's Syndicate Number 1458	GB	YES

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

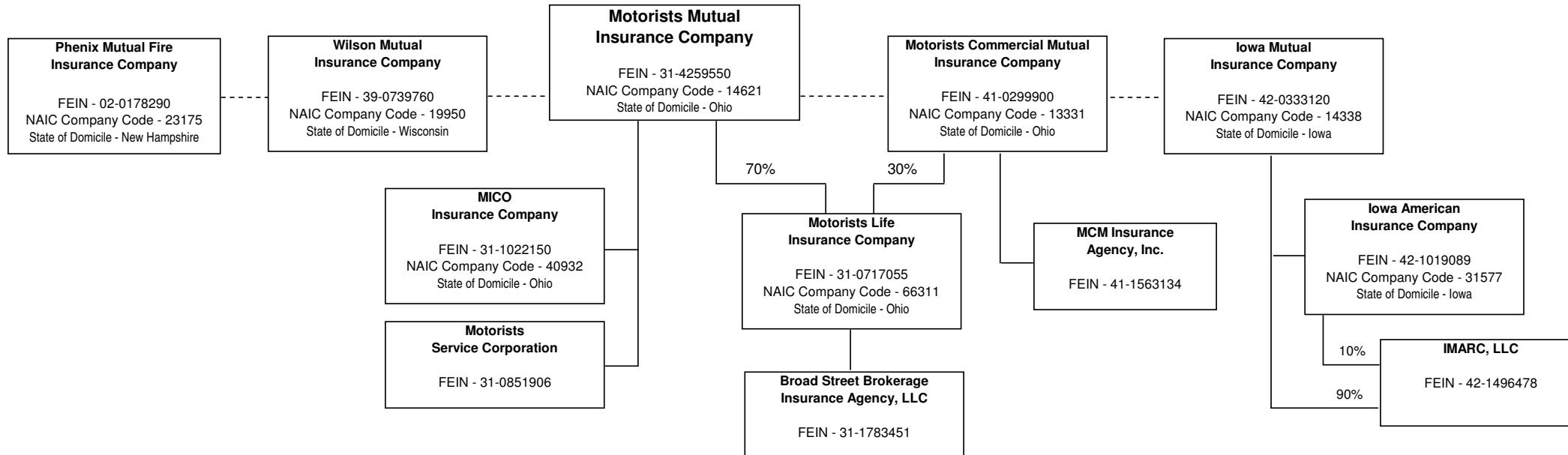
States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	N					
2. Alaska	AK	N					
3. Arizona	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	177,161	214,845	151,707	113,316	45,044
16. Iowa	IA	N					
17. Kansas	KS	N					
18. Kentucky	KY	L	96,555	80,583	21,695	25,694	205,584
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	1,177,939	1,679,636	747,840	844,865	990,800
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	138,302	163,744	65,756	78,905	301,440
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	CN	N					
58. Aggregate Other Alien OT	XXX						
59. Totals	(a) 5	1,589,956	2,138,808	986,998	1,062,781	1,542,868	1,603,518
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(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 JUNE 30, 2011 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 JUNE 30, 2011 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	1,289,492	800,407	62.1	45.6
19.3,19.4 Commercial auto liability	399,761	249,561	62.4	49.3
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	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	1,689,253	1,049,968	62.2	46.5
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	556,180	1,230,384	1,620,141
19.3,19.4 Commercial auto liability	163,757	359,572	518,667
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	719,937	1,589,956	2,138,808
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 JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2008 + Prior													
2. 2009													
3. Subtotals 2009 + Prior													
4. 2010													
5. Subtotals 2010 + Prior													
6. 2011	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.

STATEMENT AS OF JUNE 30, 2011 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 Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Supplement A to Schedule T [Document Identifier 455]



3. Medicare Part D Coverage Supplement [Document Identifier 365]



4. Director and Officer Supplement [Document Identifier 505]



STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

NONE

STATEMENT AS OF JUNE 30, 2011 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)		

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 paid and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,282,159	1,104,886
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)	(21,921)	177,273
6. Total gain (loss) on disposals	300,000	
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized	960,238	1,282,159
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	960,238	1,282,159
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	960,238	1,282,159

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	14,778,368	13,879,551
2. Cost of bonds and stocks acquired	4,913,696	8,099,574
3. Accrual of discount	2,584	5,507
4. Unrealized valuation increase (decrease)	(43,737)	(64,234)
5. Total gain (loss) on disposals	389,550	552,511
6. Deduct consideration for bonds and stocks disposed of	5,867,246	7,614,119
7. Deduct amortization of premium	76,377	77,630
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	14,096,839	2,791
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,096,839	14,778,368
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	14,096,839	14,778,368

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	11,207,792	4,545,144	3,978,645	(3,473)	11,207,792	11,770,818		11,964,727
2. Class 2 (a)								
3. Class 3 (a)								
4. Class 4 (a)								
5. Class 5 (a)								
6. Class 6 (a)								
7. Total Bonds	11,207,792	4,545,144	3,978,645	(3,473)	11,207,792	11,770,818		11,964,727
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	11,207,792	4,545,144	3,978,645	(3,473)	11,207,792	11,770,818		11,964,727

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

NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	421,364	XXX	421,364	119	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	699,350	879,611
2. Cost of short-term investments acquired	4,699,642	9,154,419
3. Accrual of discount	4	134
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(216)
6. Deduct consideration received on disposals	4,977,632	9,334,064
7. Deduct amortization of premium		535
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)	421,364	699,350
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	421,364	699,350

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

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		1,499,989
2. Cost of cash equivalents acquired		
3. Accrual of discount		11
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		1,500,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

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

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

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

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

STATEMENT AS OF JUNE 30, 2011 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 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									
4199999 - Totals												XXX

NONE

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 Foreign Exchange Gain (Loss) on Disposal	17	18	19	20	
		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 on Disposal						
Joint Venture Interests - Other Fixed Income - Unaffiliated																			
.....	TCW Senior Secured Floating Rate Fund LP	Dover	DE	Trust Company of the West	05/01/2007	04/01/2011	676,143							200,000	200,000				
.....	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	06/27/2007	05/01/2011	606,016							100,000	100,000				
1399999.	Joint Venture Interests - Other Fixed Income - Unaffiliated						1,282,159							300,000	300,000				
3999999.	Total - Unaffiliated						1,282,159							300,000	300,000				
4099999.	Total - Affiliated																		
4199999 - Totals							1,282,159							300,000	300,000				

E03

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
Bonds - U.S. Governments									
3133XF-KF-2	Federal Home Loan Bank 5.625% 06/11/21		.05/05/2011	Morgan Stanley ..		524,723	.450,000	10,406	1...
313560-BR-3	Federal National Mtg Assn 0.500% 08/09/13		.06/23/2011	Barclays Capital ..		449,640	.450,000	.44	1...
912810-QF-8	U S Treasury Notes TIPS 2.125% 02/15/40		.06/27/2011	Deutsche Bank Secur ..		57,107	.50,000	.406	1...
912828-ET-3	U S Treasury Notes TIPS 2.000% 01/15/16		.06/23/2011	Morgan Stanley ..		69,426	.55,000	.550	1...
912828-GX-2	U S Treasury Notes TIPS 2.625% 07/15/17		.04/07/2011	Morgan Stanley ..		79,637	.65,000	.416	1...
912828-MV-3	U S Treasury Notes TIPS 0.500% 04/15/15		.06/13/2011	BNP ..		119,362	.110,000	.93	1...
0599999. Bonds - U.S. Governments									
						1,299,895	1,180,000		11,915
Bonds - U.S. Special Revenues									
31326E-HX-1	FHLMC Pool #001146 4.000% 06/01/41		.05/10/2011	Cantor Fitzgerald & Co ..		748,359	.750,000	.1,000	1...
3199999. Bonds - U.S. Special Revenues									
						748,359	750,000	1,000	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
07401D-BC-4	Bear Stearns Comm Mtg 5.700% 06/11/50		.06/15/2011	Morgan Stanley ..		27,474	.25,000	.75	12*
12622X-AD-2	CNH Equipment Trust 2.040% 10/17/16		.05/04/2011	Bank Of America ..		49,989	.50,000	1FE	
126802-BR-7	Cabela's Master Credit Card Tr 144A 2.390% 06/17/19		.06/22/2011	Wells Fargo Financial ..		49,991	.50,000	1FE	
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)									
						127,453	125,000		75
8399997. Total - Bonds - Part 3									
						2,175,707	2,055,000		12,991
8399998. Total - Bonds - Part 5									
						XXX	XXX	XXX	XXX
8399999. Total - Bonds									
						2,175,707	2,055,000		12,991
8999997. Total - Preferred Stocks - Part 3									
						XXX	XXX	XXX	XXX
8999998. Total - Preferred Stocks - Part 5									
						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks									
						XXX	XXX	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
012348-10-8	Albany International Corp CL A ..		.04/21/2011	Investment Technology ..		.170,000		4,067	
017175-10-0	Alleghany Corp ..		.04/01/2011	Stock Dividend ..		.0,180			
031162-10-0	Amgen Inc ..		.05/17/2011	Various ..		.170,000		.10,190	
032511-10-7	Anadarko Petroleum Corp ..		.06/29/2011	Investment Technology ..		.50,000		3,796	
04621X-10-8	Assurant Inc ..		.06/21/2011	Investment Technology ..		.30,000		.1,064	
053798-10-7	Avista Corp ..		.05/23/2011	Investment Technology ..		.140,000		3,472	
064058-10-0	Bank of NY Mellon Corp ..		.06/29/2011	Investment Technology ..		.175,000		4,409	
09746Y-10-5	Boise Inc ..		.04/15/2011	Various ..		.430,000		3,854	
17275R-10-2	Cisco Systems Inc ..		.06/29/2011	Investment Technology ..		.260,000		3,979	
25179M-10-3	Devon Energy Corp New ..		.06/29/2011	Investment Technology ..		.95,000		7,448	
260003-10-8	Dover Corp ..		.06/29/2011	Investment Technology ..		.15,000		.994	
26875P-10-1	EOG Resources Inc ..		.06/29/2011	Investment Technology ..		.30,000		3,099	
29266R-10-8	Energizer Holdings Inc ..		.06/24/2011	Investment Technology ..		.25,000		1,747	
30225X-10-3	Exterran Holdings Inc ..		.06/24/2011	Instinet ..		.35,000		.710	
30231G-10-2	Exxon Mobil Corp ..		.06/29/2011	Investment Technology ..		.40,000		3,208	
343412-10-2	Fluor Corp ..		.06/29/2011	Investment Technology ..		.15,000		.958	
343498-10-1	Flowers Foods Inc ..		.06/29/2011	Stock Split ..		.63,000			
3623E0-20-9	GT Solar Intl Inc ..		.04/14/2011	Investment Technology ..		.370,000		3,656	
370334-10-4	General Mills ..		.06/29/2011	Investment Technology ..		.25,000		.944	
45031U-10-1	ISTar Financial Inc ..		.05/20/2011	Various ..		.230,000		2,043	
46625H-10-0	J P Morgan Chase & Co ..		.06/29/2011	Investment Technology ..		.170,000		6,872	
489170-10-0	Kennametal Inc ..		.06/27/2011	Various ..		.60,000		2,462	
494368-10-3	Kimberly Clark ..		.06/29/2011	Investment Technology ..		.10,000		.661	
535678-10-6	Linear Technology ..		.06/29/2011	Investment Technology ..		.45,000		1,460	
577081-10-2	Mattel Inc ..		.06/24/2011	Various ..		.415,000		10,926	
585055-10-6	Medtronic Inc ..		.06/29/2011	Investment Technology ..		.80,000		3,065	
594918-10-4	Microsoft Corp ..		.06/29/2011	Investment Technology ..		.110,000		2,821	
674599-10-5	Occidental Petroleum Corp ..		.06/29/2011	Various ..		.145,000		.15,156	
680223-10-4	Old Republic Intl Corp ..		.04/04/2011	Various ..		.105,000		1,361	
68210P-10-7	Omega Protein Corp ..		.06/21/2011	Investment Technology ..		.200,000		2,684	
693475-10-5	PNC Financial Services Grp ..		.06/29/2011	Investment Technology ..		.55,000		3,232	
701094-10-4	Parker-Hannifin ..		.06/29/2011	Investment Technology ..		.20,000		1,750	
742718-10-9	Procter & Gamble Co ..		.06/29/2011	Investment Technology ..		.50,000		3,128	
744320-10-2	Prudential Financial Inc ..		.06/29/2011	Investment Technology ..		.35,000		2,209	
755111-50-7	Raytheon Co ..		.06/29/2011	Investment Technology ..		.35,000		1,724	
78709Y-10-5	Saia Inc ..		.06/07/2011	Various ..		.35,000		.519	
844741-10-8	Southwest Airlines Co ..		.05/03/2011	Tax Free Exchange ..		.115,560		1,331	

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
87929J-10-3	TeleCommunication Systems Inc CL A		.06/14/2011	Liquidnet Inc	300,000	1,379			
880349-10-5	Tenneco Inc		.05/04/2011	Various	45,000	1,954			
88579Y-10-1	3M Co		.06/29/2011	Investment Technology	10,000	.934			
89417E-10-9	Travelers Cos Inc		.06/29/2011	Investment Technology	55,000	3,219			
902973-30-4	US Bancorp		.06/29/2011	Investment Technology	145,000	3,662			
913017-10-9	United Technologies		.06/29/2011	Investment Technology	10,000	.867			
931422-10-9	Walgreen Co		.06/29/2011	Various	165,000	7,063			
93317W-10-2	Walter Investment Management		.04/05/2011	Investment Technology	240,000	4,100			
949746-10-1	Wells Fargo & Co New		.06/29/2011	Investment Technology	155,000	4,345			
969490-10-1	Clayton Williams Energy Inc		.04/26/2011	Investment Technology	30,000	2,766			
976391-30-0	Winthrop Realty Trust		.04/18/2011	Various	70,000	.821			
60450A-10-5	Arch Capital Group Ltd		.05/12/2011	Stock Split	50,000				
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						152,111	XXX		XXX
Common Stocks - Mutual Funds									
04314H-85-7	Artisan Intl Val Fund Instl Shares		.06/29/2011	Artisan Funds	1,775,570	.50,000			A
9299999. Common Stocks - Mutual Funds						50,000	XXX		XXX
9799997. Total - Common Stocks - Part 3						202,111	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						202,111	XXX		XXX
9899999. Total - Preferred and Common Stocks						202,111	XXX		XXX
9999999 - Totals						2,377,818	XXX		12,991 XXX

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

STATEMENT AS OF JUNE 30, 2011 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 Other Than Temporary Impairment Recognized	Current Year's Book/Adjusted Carrying Value (11 + 12 - 13)	Total Change in Book/Adjusted Carrying Value	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	Maturity Date	NAIC Designation or Market Indicator (a)		
Bonds - U.S. Governments																							
..31331V-4Y-9	Federal Farm Credit Bank	5.150%	09/28/15 ..	..05/09/2011 ..	Morgan Stanley ..	..798,623	..700,000	..780,262	..770,902	..(5,025)	..(5,025)	..(5,025)	..(5,025)	..(5,025)	..765,877	..32,746	..32,746	..22,231	..09/28/2015	1..		
..362194-KB-7	GNMA Pool #266790	9.000%	08/15/31 ..	..06/01/2011 ..	Paydown ..	..3,643	..3,643	..3,862	..3,798	..(155)	..(155)	..(155)	..(155)	..(155)	..3,643	..137	..137	..08/15/2031	1..			
..362190-YP-2	GNMA Pool #256418	9.500%	07/15/19 ..	..06/01/2011 ..	Paydown ..	..313	..313	..315	..313						..313			..12	..07/15/2019	1..		
..36291B-KJ-5	GNMA Pool #623197	6.500%	11/15/18 ..	..06/01/2011 ..	Paydown ..	..29,004	..29,004	..31,180	..30,205	..(1,201)	..(1,201)	..(1,201)	..(1,201)	..(1,201)	..29,004	..11,425	..11,425	..890	..11/15/2018	1..		
..912810-PZ-5	U S Treasury Notes TIPS	2.500%	01/15/29 ..	..06/13/2011 ..	Deutsche Bank Secur ..	..125,016	..103,000	..117,641	..116,824	..(282)	..(282)	..(282)	..(282)	..(282)	..117,033	..7,983	..7,983	..2,425	..01/15/2029	1..		
..912828-ET-3	U S Treasury Notes TIPS	2.000%	01/15/16 ..	..05/20/2011 ..	Deutsche Bank Secur ..	..62,442	..50,000	..52,698	..54,732	..(1,939)	..(1,939)	..(1,939)	..(1,939)	..(1,939)	..52,813	..9,628	..9,628	..948	..01/15/2016	1..		
..912828-GD-6	U S Treasury Notes TIPS	2.375%	01/15/17 ..	..06/27/2011 ..	J P Morgan ..	..63,902	..50,000	..59,408	..59,255	..(367)	..(367)	..(367)	..(367)	..(367)	..58,485	..5,417	..5,417	..1,244	..01/15/2017	1..		
..912828-GN-4	U S Treasury Notes TIPS	2.000%	04/15/12 ..	..06/23/2011 ..	Various ..	..161,188	..142,000	..159,247	..157,864	..(820)	..(820)	..(820)	..(820)	..(820)	..155,637	..5,551	..5,551	..1,796	..04/15/2012	1..		
..912828-KM-1	U S Treasury Notes TIPS	1.250%	04/15/14 ..	..05/20/2011 ..	Deutsche Bank Secur ..	..112,440	..100,000	..107,352	..107,242	..(474)	..(474)	..(474)	..(474)	..(474)	..106,103	..6,337	..6,337	..789	..04/15/2014	1..		
..912828-NM-8	U S Treasury Notes TIPS	1.250%	07/15/20 ..	..05/20/2011 ..	HSBC Securities Inc ..	..106,969	..100,000	..104,751	..104,751	..(79)	..(79)	..(79)	..(79)	..(79)	..104,672	..2,298	..2,298	..452	..07/15/2020	1..		
0599999. Bonds - U.S. Governments						1,463,542	1,277,960	1,416,715	1,301,135	(3,299)	(9,006)				1,393,580	69,961	69,961	30,923	XXX	XXX			
Bonds - U.S. Special Revenues																							
..31371N-XX-6	FNMA Pool #257282	5.500%	07/01/28 ..	..06/01/2011 ..	Paydown ..	..55,771	..55,771	..55,214	..55,226						..545	..545	..545	..55,771		..1,273	..07/01/2028	1..
3199999. Bonds - U.S. Special Revenues						55,771	55,771	55,214	55,226						545	545	545	55,771			1,273	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																							
..30224X-AA-2	Extended Stay America Tr. C	2.95%	11/5/1506/01/2011 ..	Paydown981	..981	..973							..8	..8	..8	..981			..5	..11/05/2015	1Z*
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						981	981	973							..8	..8	..8	..981			..5	XXX	XXX
8399997. Total - Bonds - Part 4						1,520,294	1,334,712	1,472,901	1,356,361	(3,299)	(8,453)					(11,752)		1,450,333	69,961	69,961	32,201	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						1,520,294	1,334,712	1,472,901	1,356,361	(3,299)	(8,453)					(11,752)		1,450,333	69,961	69,961	32,201	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																							
..00361-10-5	AAR Corp		..04/26/2011 ..	Various ..	..20,000	..507		..304	..549	..(245)						..(245)		..304	..203	..203	..2	L..
..002535-30-0	Aaron's Inc		..04/26/2011 ..	Various ..	..30,000	..813		..594	..612	..(17)						..(17)		..594	..219	..219	..1	L..
..002824-10-0	Abbott Laboratories		..06/29/2011 ..	Investment Technology ..	..55,000	..2,865		..2,281	..2,635	..(354)						..(354)		..2,281	..584	..584	..51	L..
..00752H-10-2	Advanced Battery Tech Inc		..06/29/2011 ..	Merrill Lynch ..	..1,200,000	..1,288		..4,526		..544	..850	..(305)				..(305)		..4,526	..(3,238)	..(3,238)		L..
..00949P-10-8	AirTran Holdings Inc		..04/26/2011 ..	Various ..	..115,000	..856		..544		..850		..(305)				..(305)		..544	..311	..311		L..
..00949P-10-8	AirTran Holdings Inc		..05/03/2011 ..	Tax Free Exchange ..	..360,000	..2,681		..1,707		..2,660	..(953)	..(953)				..(953)		..1,707	..974	..974		L..
..017175-10-0	Alleghany Corp		..05/04/2011 ..	Book Reorg/Merger ..	..0,000	..59		..45		..54		..(8)				..(8)		..45			..13	L..
..01748X-10-2	Allegiant Travel Co		..04/26/2011 ..	Various ..	..20,000	..835		..850		..985		..(135)				..(135)		..850			..(15)	L..
..018581-10-8	Alliance Data Systems Corp		..05/04/2011 ..	Various ..	..185,000	..16,767		..7,460		..13,141	..(5,680)					..(5,680)		..7,460	..9,307	..9,307		L..
..025676-20-6	American Eqty Inv Life Hld Co		..04/25/2011 ..	Weeden & Co ..	..90,000	..1,119		..399		..1,130	..(731)					..(731)		..399	..720	..720		L..
..037598-10-9	Apogee Enterprises Inc		..04/26/2011 ..	Various ..	..45,000	..636		..501		..606	..(106)					..(106)		..501	..135	..135	..4	L..
..042690-10-0	Ariris Group Inc		..04/25/2011 ..	Weeden & Co ..	..350,000	..4,462		..4,281		..3,927	..354					..354		..4,281	..181	..181		L..
..04621X-10-8	Assurant Inc		..05/31/2011 ..	Various ..	..250,000	..9,464		..8,406		..9,630	..(1,224)					..(1,224)		..8,406	..1,058	..1,058	..55	L..
..05508R-10-6	B&G Foods Inc		..04/26/2011 ..	Various ..	..20,000	..374		..259		..275	..(15)					..(15)		..259	..115	..115	..8	L..
..071813-10-9	Baxter Intl Inc		..06/29/2011 ..	Investment Technology ..	..30,000	..1,779		..1,567		..1,519	..48					..48		..1,567	..212	..212	..19	L..
..08160H-10-1	Benchmark Electronics Inc		..04/25/2011 ..	Weeden & Co ..	..160,000	..2,730		..1,783		..2,906	..(1,123)					..(1,123)		..1,783	..947	..947		L..
..085789-10-5	Berry Petroleum Co CL A		..04/26/2011 ..	Various ..	..35,000	..1,816		..395		..1,530	..(1,134)					..(1,134)		..395	..1,421	..1,421	..3	L..
..096761-10-1	Bob Evans Farms		..04/25/2011 ..	Weeden & Co ..	..90,000	..2,801		..2,023		..2,966	..(944)					..(944)		..2,023	..778	..778	..18	L..
..109696-10-4	Brinks Co		..04/26/2011 ..	Various ..	..30,000	..1,014		..791		..806	..(15)					..(15)		..791	..222	..222	..3	L..
..11133T-10-3	Broadridge Financial Solutions		..04/26/2011 ..	Various ..	..20,000	..459		..423		..439	..(16)					..(16)		..423	..37	..37	..6	L..
..12561W-10-5	Cleco Corp New		..04/26/2011 ..	Various ..	..20,000	..690		..437		..615	..(178)					..(178)		..437	..253	..253	..5	L..
..126349-10-9	CSG Systems International Inc		..04/26/2011 ..	Various ..	..35,000	..717		..503		..663	..(160)					..(160)		..503	..214	..214		L..
..126804-30-1	Cabela's Inc		..04/14/2011 ..	Merrill Lynch ..	..120,000	..3,023		..1,629		..2,610	..(981)					..(981)		..1,629	..1,394	..1,394		L..
..131193-10-4	Callaway Golf Co		..04/26/2011 ..	Various ..	..80,000	..556		..585		..646	..(60)					..(60)		..585	..(30)	..(30)	..1	L..
..144577-10-3	Carrizo Oil & Gas Inc		..04/26/2011 ..	Various ..	..20,000	..749		..660		..749	..(58)					..(58)		..237	..89	..89		L..
..146229-10-9	Carter's Inc		..04/26/2011 ..	Various ..	..10,000	..311		..237		..295	..(58)					..(58)		..237	..74	..74		L..
..171798-10-1	Cimarex Energy Co		..04/26/2011 ..	Various ..	..20,000	..2,178		..371		..1,771	..(1,399)					..(1,399)		..371	..			

STATEMENT AS OF JUNE 30, 2011 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
.21871D-10-3	CoreLogic Inc		04/26/2011	Various	50,000	893		691	926	(235)			(235)		691		202	202			L
.22025Y-40-7	Corrections Corp of America		04/26/2011	Various	20,000	493		390	501	(11)			(11)		390		103	103			L
.247916-20-8	Denbury Resources Inc		04/26/2011	Various	45,000	1,010		659	859	(200)			(200)		659		351	351			L
.267475-10-1	Dycom Industries Inc		04/25/2011	Weeden & Co	230,000	3,388		1,324	3,393	(2,068)			(2,068)		1,324		2,063	2,063			L
.283677-85-4	El Paso Electric Co		06/17/2011	Investment Technology	140,000	4,194		3,875							3,875		319	319	31		L
.29264F-20-5	Endo Pharmaceuticals		04/25/2011	Weeden & Co	110,000	4,325		1,935	3,928	(1,994)			(1,994)		1,935		2,391	2,391			L
.29266R-10-8	Energizer Holdings Inc		04/26/2011	Various	30,000	2,150		1,713	2,187	(474)			(474)		1,713		436	436			L
.30225X-10-3	Exterran Holdings Inc		04/26/2011	Various	20,000	449		478	479	(1)			(1)		478		(30)	(30)			L
.31847R-10-2	First American Corp		04/26/2011	Various	20,000	320		370	299	72			72		370		(51)	(51)	2		L
.33582V-10-8	First Niagara Financial Group		04/26/2011	Various	20,000	280		240	280	(39)			(39)		240		40	40	3		L
.343498-10-1	Flowers Foods Inc		05/24/2011	Various	150,000	4,575		3,462	4,037	(574)			(574)		3,462		1,113	1,113	30		L
.346091-70-5	Forest Oil Corp		04/26/2011	Various	20,000	695		322	759	(438)			(438)		322		373	373			L
.361652-20-9	GFI Group Inc		04/25/2011	Weeden & Co	290,000	1,430		1,004	1,360	(356)			(356)		1,004		425	425	15		L
.38011M-10-8	GMX Resources Inc		04/20/2011	Investment Technology	700,000	4,327		3,076	3,864	(788)			(788)		3,076		1,250	1,250			L
.39153L-10-6	Greatbatch Inc		04/26/2011	Various	20,000	509		446	483	(37)			(37)		446		63	63			L
.404132-10-2	HCC Insurance Holdings Inc		04/26/2011	Various	15,000	479		454							454		25	25	2		L
.427096-50-8	Hercules Tech Growth Cap Inc		04/25/2011	Weeden & Co	170,000	1,741		871	1,761	(891)			(891)		871		870	870	37		L
.431571-10-8	Hillenbrand Inc		04/26/2011	Various	40,000	904		825	832	(8)			(8)		825		79	79	8		L
.440327-10-4	Horace Mann Educators Corp		04/26/2011	Various	145,000	2,375		1,369	2,616	(1,246)			(1,246)		1,369		1,006	1,006	16		L
.440543-10-6	Hornbeck Offshore Services		04/25/2011	Weeden & Co	100,000	2,855		2,356	2,088	268			268		2,356		499	499			L
.443320-10-6	Hub Group Inc CL A		04/26/2011	Various	15,000	599		257	527	(270)			(270)		257		342	342			L
.446150-10-4	Huntington Bancshares		04/26/2011	Various	100,000	659		183	687	(504)			(504)		183		475	475	2		L
.458118-10-6	Integrated Device Technology		04/25/2011	Weeden & Co	230,000	1,736		1,204	1,532	(327)			(327)		1,204		532	532			L
.478160-10-4	Johnson & Johnson		06/29/2011	Investment Technology	20,000	1,328		1,309	1,237	72			72		1,309		19	19	22		L
.482686-10-2	K-Swiss Inc		04/26/2011	Various	50,000	607		435	624	(189)			(189)		435		172	172			L
.486587-10-8	Kaydon Corp		04/26/2011	Various	10,000	380		278	407	(130)			(130)		278		102	102	.4		L
.489170-10-0	Kennametal Inc		04/26/2011	Various	20,000	.817		760							760		.57	.57			L
.49460W-20-8	Kinetic Concepts Inc		05/09/2011	Various	60,000	3,387		1,685	2,513	(828)			(828)		1,685		1,702	1,702			L
.53219L-10-9	LifePoint Hospitals Inc		04/26/2011	Various	30,000	1,176		622	1,103	(480)			(480)		622		554	554			L
.53635B-10-7	Liquidity Services Inc		04/26/2011	Various	15,000	289		164	211	(47)			(47)		164		125	125			L
.571748-10-2	Marsh & McLennan Cos Inc		06/29/2011	Investment Technology	175,000	5,387		3,678	4,785	(1,106)			(1,106)		3,678		1,708	1,708	74		L
.580135-10-1	McDonalds Corp		06/29/2011	Investment Technology	20,000	1,689		878	1,535	(657)			(657)		878		811	811	.24		L
.58933Y-10-5	Merck & Co Inc		06/29/2011	Investment Technology	30,000	1,048		1,017	1,081	(64)			(64)		1,017		30	30	.23		L
.59522J-10-3	Mid-America Apartment Comm Inc		04/26/2011	Various	10,000	655		300	635	(334)			(334)		300		355	355	13		L
.62855J-10-4	Myriad Genetics Inc		04/26/2011	Various	55,000	1,120		1,275	1,256	19			19		1,275		(155)	(155)			L
.637138-10-8	National Penn Bancshares Inc		04/26/2011	Various	55,000	447		296	442	(146)			(146)		296		151	151	.1		L
.680223-10-4	Old Republic Intl Corp		04/26/2011	Various	145,000	1,874		1,405	1,976	(572)			(572)		1,405		470	470	.25		L
.691497-30-9	Oxford Industries Inc		04/05/2011	Investment Technology	90,000	3,186		543	2,305	(1,761)			(1,761)		543		2,643	2,643	10		L
.69888P-10-6	Par Pharmaceutical Cos Inc		04/25/2011	Weeden & Co	50,000	1,659		1,088	1,926	(838)			(838)		1,088		572	572			L
.713448-10-8	PepsiCo Inc		06/29/2011	Investment Technology	30,000	2,104		1,935	1,960	(25)			(25)		1,935		168	168	.44		L
.717081-10-3	Pfizer Inc		06/29/2011	Investment Technology	85,000	1,745		1,502	1,488	14			14		1,502		243	243	.34		L
.740585-10-4	Premiere Global Services Inc		06/07/2011	Merrill Lynch	4,000	.32		.31	.27	.4			.4		.31		.1	.1	.1		L
.751028-10-1	Ralcorp Holdings Inc		05/04/2011	Various	25,000	2,036		1,547	1,625	(78)			(78)		1,547		489	489			L
.758075-40-2	Redwood Trust Inc		04/26/2011	Various	20,000	.309		369	299	70			70		369		(60)	(60)	10		L
.781182-10-0	Ruby Tuesday Inc		04/25/2011	Weeden & Co	200,000	2,178		636	2,612	(1,976)			(1,976)		636		1,541	1,541			L
.781258-10-8	Ruddick Corp		04/26/2011	Various	10,000	405		226	368	(143)			(143)		226		179	179	3		L
.787079-10-5	Saiia Inc		04/26/2011	Various	40,000	.619		490	664	(174)			(174)		490		130	130			L
.811904-10-1	SEACOR Holdings Inc		04/14/2011	Investment Technology	50,000	4,626		2,947	5,055	(2,108)			(2,108)		2,947		1,679	1,679			L
.83066R-10-7	Skilled Healthcare Group Inc CL A		04/25/2011	Weeden & Co	100,000	1,468		1,283							1,283		185	185			L
.833551-10-4	Snyders-Lance Inc																				

STATEMENT AS OF JUNE 30, 2011 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.896522-10-9	Trinity Industries Inc		04/26/2011	Various	30,000	1,104		280	798	(519)			(519)		280		824	824	5		L	
.902681-10-5	UGI Corp		04/26/2011	Various	30,000	.973		700	947	(247)			(247)		700		273	273	15		L	
.910331-10-7	United Fire & Casualty Co		04/25/2011	Citigroup Global	20,000	.386		448	446	.1			.1		448		(62)	(62)	6		L	
.91324P-10-2	UnitedHealth Group Inc		06/29/2011	Investment Technology	75,000	3,866		1,649	2,708	(1,059)			(1,059)		1,649		2,218	2,218	22		L	
.913456-10-9	Universal Corp		04/25/2011	Weeden & Co	10,000	.422		407	407						407		.15	.15	10		L	
.931142-10-3	Wal-Mart Stores Inc		06/22/2011	Various	495,000	26,054		25,171	26,695	(1,524)			(1,524)		25,171		883	883	511		L	
.966387-10-2	Whiting Petroleum Corp		04/26/2011	Various	20,000	1,443		267	1,172	(904)			(904)		267		1,176	1,176			L	
.976391-30-0	Winthrop Realty Trust		04/26/2011	Various	25,000	.298		292	292						292		.6	.6	2		L	
.G0450A-10-5	Arch Capital Group Ltd		04/26/2011	Various	10,000	1,016		760	881	(120)			(120)		760		256	256			L	
.733174-10-6	Popular Inc	F	04/26/2011	Various	115,000	.366		393	.361	.31			.31		393		(26)	(26)			L	
.G0585R-10-6	Assured Guaranty Ltd	F	04/26/2011	Various	140,000	2,397		1,020	2,478	(1,458)			(1,458)		1,020		1,377	1,377	6		L	
.G39300-10-1	Global Sources Ltd	F	04/26/2011	Various	35,000	.434		221	.333	(112)			(112)		221		213	213			L	
.G7127P-10-0	Platinum Underwriters Hld Ltd	F	04/25/2011	Weeden & Co	60,000	2,230		1,718	2,698	(981)			(981)		1,718		512	512	5		L	
.P8744Y-10-2	Steiner Leisure Ltd	F	04/26/2011	Various	30,000	1,338		750	1,401	(651)			(651)		750		588	588			L	
.Y93691-10-6	Verigy Ltd	F	04/26/2011	Various	115,000	1,656		977	1,497	(520)			(520)		977		679	679			L	
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)					201,739	XXX		144,203	180,323	(47,976)			(47,976)		144,203		57,536	57,536	1,326	XXX	XXX	
Common Stocks - Mutual Funds																						
.04314H-85-7	Artisan Intl Val Fund Instl Shares		05/24/2011	Artisan Funds	8,869,000	250,000		237,871	240,443	(2,572)			(2,572)		237,871		12,129	12,129			A	
9299999. Common Stocks - Mutual Funds					250,000	XXX		237,871	240,443	(2,572)			(2,572)		237,871		12,129	12,129			XXX	
9799997. Total - Common Stocks - Part 4					451,739	XXX		382,074	420,767	(50,548)			(50,548)		382,074		69,664	69,664	1,326	XXX	XXX	
9799998. Total - Common Stocks - Part 5						XXX		XXX	XXX	XXX			XXX		XXX		XXX	XXX	XXX			
9799999. Total - Common Stocks					451,739	XXX		382,074	420,767	(50,548)			(50,548)		382,074		69,664	69,664	1,326	XXX	XXX	
9899999. Total - Preferred and Common Stocks					451,739	XXX		382,074	420,767	(50,548)			(50,548)		382,074		69,664	69,664	1,326	XXX	XXX	
9999999 - Totals					1,972,033	XXX		1,854,976	1,777,128	(53,847)			(8,453)		(62,300)		1,832,407	139,626	139,626	33,527	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 - Counterparty Exposure for Derivative Instruments Open
N O N E

STATEMENT AS OF JUNE 30, 2011 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 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
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
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations					XXX
7899999. Total - Residential Mortgage-Backed Securities					XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds					XXX
8999999. Total - Preferred Stocks					XXX
58554-10-6 Mellon GSL DBT II Collateral Fund Series			383,717	383,717	
9399999. Common Stocks - Money Market Mutual Funds			383,717	383,717	XXX
9799999. Total - Common Stocks			383,717	383,717	XXX
9899999. Total - Preferred and Common Stocks			383,717	383,717	XXX
9999999 - Totals			383,717	383,717	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value \$ 383,717 Book/Adjusted Carrying Value \$ 383,717
2. Average balance for the year to date Fair Value \$ 600,622 Book/Adjusted Carrying Value \$ 600,622
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$ 383,717 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NA Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
9999999 - Totals					XXX

General Interrogatory:

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 \$
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value \$ Book/Adjusted Carrying Value \$

NONE

STATEMENT AS OF JUNE 30, 2011 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	
PNC Bank Columbus, OH					36,496	(31,475)	(18,761)	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			36,496	(31,475)	(18,761)	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			36,496	(31,475)	(18,761)	XXX
0399999. Total Cash on Deposit	XXX	XXX						XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			36,496	(31,475)	(18,761)	XXX

STATEMENT AS OF JUNE 30, 2011 OF THE MICO INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Cost	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
8699999 - Total Cash Equivalents							

NONE