* 2 4 2 6 0 2 0 1 1 2 0 1 0 0 1 0 2 *

QUARTERLY STATEMENT

As of June 30, 2011

of the Condition and Affairs of the

PROGRESSIVE CASUALTY INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) | NAIC Company Code..... 24260 | Employer's ID Number..... 34-6513736

Organized under the Laws of OH | State of Domicile or Port of Entry OH | Country of Domicile US

Incorporated/Organized..... November 17, 1956 | Commenced Business..... December 11, 1956

Statutory Home Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... 44143-2182 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... 44143-2182 (Street and Number) (City or Town, State and Zip Code)	440-461-5000 (Area Code) (Telephone Number)
Mail Address	P.O. BOX 89490….. CLEVELAND ..... OH ..... 44101-6490 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... 44143-2182 (Street and Number) (City or Town, State and Zip Code)	440-395-4460 (Area Code) (Telephone Number)
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO (Name)	440-395-4460 (Area Code) (Telephone Number) (Extension)
	FINANCIAL_REPORTING@PROGRESSIVE.COM (E-Mail Address)	440-446-7168 (Fax Number)

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
DAVID JAMES SKOVE	PRESIDENT	DANE ALLEN SHRALLOW	SECRETARY
THOMAS ALFRED KING	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
KAREN MARIE BARONE	(VICE PRESIDENT)	WILLIAM THOMAS CASSELLA	(VICE PRESIDENT)
KATHLEEN MARY CERNY	(ASST. SECRETARY)	SARAH ELIZABETH FRYE	(VICE PRESIDENT)
JAMES EDWARD GLENN JR.	(VICE PRESIDENT)	RICHARD ASHTON HUTCHINSON	(VICE PRESIDENT)
JOHN CHARLES JONES	(VICE PRESIDENT)	DAVID MARK KREW	(VICE PRESIDENT)
JAMES LEE KUSMER	(ASST. TREASURER)	RONALD PAUL MAROTTO	(VICE PRESIDENT)
ROBERT RICHARD NICOLAY, III	(VICE PRESIDENT)	CARRIE FISHER RADIVOYEVITCH	(VICE PRESIDENT)
CHRISTOPHER JOHN SEMANCIK	(VICE PRESIDENT)	DAVID LLOYD PRATT	(VICE PRESIDENT)
RAYMOND MARVIN VOELKER	(VICE PRESIDENT)	DANIEL JOSEPH WITALEC	(VICE PRESIDENT)

DIRECTORS OR TRUSTEES

State of........ OHIO
County of..... CUYAHOGA

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.

(Signature)	(Signature)	(Signature)
DAVID JAMES SKOVE	KATHLEEN MARY CERNY	JAMES LEE KUSMER
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 5TH day of AUGUST, 2011

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 for June 30, 2011 of the **PROGRESSIVE CASUALTY INSURANCE COMPANY**

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,585,223,338		1,585,223,338	908,205,281
2. Stocks:				
2.1 Preferred stocks	9,950,891		9,950,891	37,493,353
2.2 Common stocks	2,149,737,373		2,149,737,373	2,040,569,881
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)	473,312,892		473,312,892	489,629,819
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)	7,440,940		7,440,940	461,680
5. Cash ($.....129,111,940), cash equivalents ($.....259,978,332) and short-term investments ($.....7,389,139)	396,479,411		396,479,411	547,457,455
6. Contract loans (including $..........0 premium notes)			0	
7. Derivatives			0	
8. Other invested assets	102,480	100,000	2,480	2,480
9. Receivables for securities	518,799		518,799	79,737
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,622,766,124	100,000	4,622,666,124	4,023,899,686
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	13,588,950		13,588,950	12,331,766
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	113,271,164	10,438,051	102,833,113	89,959,218
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	534,879,719		534,879,719	488,263,781
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
161. Amounts recoverable from reinsurers	46,180,803		46,180,803	31,529,514
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	101,898,582		101,898,582	131,233,199
19. Guaranty funds receivable or on deposit			0	
20. Electronic data processing equipment and software	131,767,631	107,182,178	24,585,453	19,525,246
21. Furniture and equipment, including health care delivery assets ($..........0)	50,423,447	50,423,447	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	75,060,278	69,530,495	5,529,783	3,784,505
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	5,689,836,698	237,674,171	5,452,162,527	4,800,526,915
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	
28. Total (Lines 26 and 27)	5,689,836,698	237,674,171	5,452,162,527	4,800,526,915

DETAILS OF WRITE-INS

	1	2	3	4
1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. EQUITIES AND DEPOSITS IN POOLS AND ASSOCIATIONS	3,378,218		3,378,218	1,679,787
2502. STATE UNEARNED SURCHARGE RECOVERABLE	1,297,860		1,297,860	1,329,699
2503. AIPSO SUPPLEMENTAL CAIP SERVICING FEE RECEIVABLE	823,248		823,248	732,158
2598. Summary of remaining write-ins for Line 25 from overflow page	69,560,952	69,530,495	30,457	42,861
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	75,060,278	69,530,495	5,529,783	3,784,505

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....502,378,420)	1,383,026,496	1,368,180,514
2.	Reinsurance payable on paid losses and loss adjustment expenses	245,207,564	191,505,332
3.	Loss adjustment expenses	295,058,908	298,481,916
4.	Commissions payable, contingent commissions and other similar charges	5,014,319	7,201,423
5.	Other expenses (excluding taxes, licenses and fees)	178,496,949	147,513,921
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	32,614,171	35,667,328
7.1	Current federal and foreign income taxes (including $.....(17,149,053) on realized capital gains (losses))	47,941,802	14,770,000
7.2	Net deferred tax liability		
8.	Borrowed money $..........0 and interest thereon $..........0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....1,351,687,713 and including warranty reserves of $..........0)	1,275,491,853	1,184,343,982
10.	Advance premium	7,043,319	4,900,167
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	12,600,533	(66,841,599)
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	1,346,099	3,975,002
15.	Remittances and items not allocated		
16.	Provision for reinsurance		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	54,810,542	42,090,945
19.	Payable to parent, subsidiaries and affiliates	287,267,004	229,331,624
20.	Derivatives		
21.	Payable for securities	53,878,995	4,353,653
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	3,146,088	1,591,027
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,882,944,642	3,467,065,235
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	3,882,944,642	3,467,065,235
29.	Aggregate write-ins for special surplus funds	0	0
30.	Common capital stock	3,000,000	3,000,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes		
34.	Gross paid in and contributed surplus	785,169,718	777,892,078
35.	Unassigned funds (surplus)	781,048,167	552,569,602
36.	Less treasury stock, at cost:		
	36.1 ....0.000 shares common (value included in Line 30 $..........0)		
	36.2 ....0.000 shares preferred (value included in Line 31 $..........0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	1,569,217,885	1,333,461,680
38.	Totals	5,452,162,527	4,800,526,915

DETAILS OF WRITE-INS

2501.	OTHER LIABILITIES	1,638,746	1,060,025
2502.	ESCHEATABLE PROPERTY	1,460,377	492,227
2503.	UNEARNED FEE RESERVE	46,965	38,775
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,146,088	1,591,027
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	0	0
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

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 $.....400,040,211)	388,200,460	355,820,697	728,426,314
1.2 Assumed (written $.....3,941,169,177)	3,776,914,172	3,695,504,270	7,409,428,587
1.3 Ceded (written $.....2,216,940,896)	2,131,994,010	2,075,335,233	4,168,926,372
1.4 Net (written $.....2,124,268,492)	2,033,120,622	1,975,989,734	3,968,928,529
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,232,693,406):			
2.1 Direct	229,691,543	202,078,161	434,864,295
2.2 Assumed	2,273,744,044	2,173,408,188	4,407,603,413
2.3 Ceded	1,280,240,542	1,215,515,172	2,479,294,549
2.4 Net	1,223,195,045	1,159,971,177	2,363,173,159
3. Loss adjustment expenses incurred	210,893,777	214,069,234	428,734,810
4. Other underwriting expenses incurred	465,280,653	465,972,997	906,079,865
5. Aggregate write-ins for underwriting deductions	21	(683,915)	(755,760)
6. Total underwriting deductions (Lines 2 through 5)	1,899,369,496	1,839,329,493	3,697,232,074
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	133,751,126	136,660,241	271,696,455
INVESTMENT INCOME			
9. Net investment income earned	35,909,531	39,292,393	74,724,699
10. Net realized capital gains (losses) less capital gains tax of $.....(17,149,053)	18,092,844	13,450,275	46,486,193
11. Net investment gain (loss) (Lines 9 + 10)	54,002,375	52,742,668	121,210,892
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....257,186 amount charged off $.....15,204,651)	(14,947,465)	(15,026,957)	(30,477,569)
13. Finance and service charges not included in premiums	6,525,395	5,823,958	11,893,658
14. Aggregate write-ins for miscellaneous income	8,880,460	14,120,836	22,527,370
15. Total other income (Lines 12 through 14)	458,390	4,917,837	3,943,459
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	188,211,891	194,320,746	396,850,806
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)	188,211,891	194,320,746	396,850,806
19. Federal and foreign income taxes incurred	65,091,700	69,665,321	117,361,728
20. Net income (Line 18 minus Line 19) (to Line 22)	123,120,191	124,655,425	279,489,078
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,333,461,680	1,361,684,373	1,361,684,373
22. Net income (from Line 20)	123,120,191	124,655,425	279,489,078
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of $.....11,051,654	93,956,227	32,532,068	195,289,249
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(18,384,741)	(11,930,451)	(49,169,894)
27. Change in nonadmitted assets	29,975,906	28,672,673	55,687,064
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	7,277,640	7,036,143	15,917,684
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			(503,000,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(189,018)	529,456	(22,435,874)
38. Change in surplus as regards policyholders (Lines 22 through 37)	235,756,205	181,495,314	(28,222,693)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,569,217,885	1,543,179,687	1,333,461,680

DETAILS OF WRITE-INS

0501. 2008 NORTH CAROLINA PRIVATE PASSENGER AUTO ESCROW (REFUNDS)	21	(683,915)	(755,760)
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	21	(683,915)	(755,760)
1401. FINANCE AND SERVICE CHARGE REVENUE ASSUMED	8,332,152	7,639,563	15,386,136
1402. MISCELLANEOUS INCOME	653,457	6,883,780	7,671,922
1403. SERVICE BUSINESS REVENUE	263,044	134,072	596,424
1498. Summary of remaining write-ins for Line 14 from overflow page	(368,193)	(536,579)	(1,127,112)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	8,880,460	14,120,836	22,527,370
3701. CHANGE IN ELIMINATION IN DEFERRED UNREALIZED GAIN PER SSAP 25	(189,018)	3,568,419	2,836,299
3702. ADDITIONAL ADMITTED DEFERRED TAX ASSET PER SSAP 10R		(3,038,963)	(25,272,173)
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	(189,018)	529,456	(22,435,874)

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	2,147,329,423	2,082,993,289	3,953,162,165
2.	Net investment income	72,449,414	66,925,014	139,917,370
3.	Miscellaneous income	404,088	4,737,884	4,105,718
4.	Total (Lines 1 through 3)	2,220,182,925	2,154,656,188	4,097,185,253
5.	Benefit and loss related payments	1,169,298,120	1,158,836,843	2,361,069,139
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	653,854,692	634,629,988	1,320,115,257
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $.....(6,532,077) tax on capital gains (losses)	14,770,845	69,780,249	130,541,198
10.	Total (Lines 5 through 9)	1,837,923,657	1,863,247,080	3,811,725,594
11.	Net cash from operations (Line 4 minus Line 10)	382,259,268	291,409,107	285,459,659
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	350,716,908	505,471,582	1,246,823,509
	12.2 Stocks	37,710,089	71,968,915	98,066,092
	12.3 Mortgage loans			
	12.4 Real estate			6,763,650
	12.5 Other invested assets			29,117
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	324		20,158
	12.7 Miscellaneous proceeds	49,525,342	20,662,993	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	437,952,663	598,103,490	1,351,702,526
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,056,208,219	450,269,736	941,471,146
	13.2 Stocks	11,504,023	124,746,300	143,932,075
	13.3 Mortgage loans			
	13.4 Real estate	1,865,891	5,690,899	6,936,528
	13.5 Other invested assets		19,797	19,797
	13.6 Miscellaneous applications	439,062	55,577	3,172,332
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,070,017,195	580,782,309	1,095,531,878
14.	Net increase (decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(632,064,532)	17,321,181	256,170,648
	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	7,277,640	7,036,143	15,917,684
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			503,000,000
	16.6 Other cash provided (applied)	91,549,581	326,187,818	160,949
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	98,827,221	333,223,961	(486,921,367)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(150,978,044)	641,954,250	54,708,940
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	547,457,455	492,748,515	492,748,515
	19.2 End of period (Line 18 plus Line 19.1)	396,479,411	1,134,702,765	547,457,455

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

20.0001			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory-basis financial statements of Progressive Casualty Insurance Company (the "Company") were prepared on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance ("DOI").

The Ohio DOI requires insurance companies domiciled in the state of Ohio to prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio DOI. No deviations from NAIC statutory accounting practices ("NAIC SAP") were used in preparing these statutory-basis financial statements.

2. Accounting Changes and Corrections of Errors

No significant change

3. Business Combinations and Goodwill

No significant change

4. Discontinued Operations

No significant change

5. Investments

D. Loan-Backed Securities

Effective for the third quarter 2009 reporting period, the Company adopted *Statement of Statutory Accounting Principles ("SSAP")* No. 43R, Loan-backed and Structured Securities. Pursuant to the new standard, the Company analyzes its structured debt securities to determine if the Company intends to sell, or if it is more likely than not that the Company will be required to sell, the security prior to recovery and, if so, the Company writes down the security to its current fair value with the entire amount of the write-down recorded as a realized loss. To the extent that it is more likely than not that the Company will hold the debt security until recovery (which could be maturity), the Company determines if any of the decline in value is due to a credit loss (i.e., where the present value of cash flows expected to be collected is lower than the amortized cost basis of the security) and, if so, the Company recognizes that portion of the impairment as a realized loss.

The sources used to determine prepayment assumptions are derived from updated cash flows from reputable pricing services. The Company's portfolio managers review the available cash flow data and prepayment assumptions and make adjustments based on current performance indicators on the underlying assets (i.e., delinquency rates, foreclosure rates, and default rates), credit support (via current levels of subordination), and historical credit ratings.

As of June 30, 2011, the Company did not intend to sell the loan-backed or structured debt securities on which a credit loss was recognized, and determined that it is more likely than not that the Company will not be required to sell the securities prior to the recovery (which could be maturity) of their respective cost basis.

The following table shows, as of June 30, 2011, the Company's other-than-temporary impairment for loan-backed and structured debt securities since the adoption of SSAP No. 43R.

CUSIP	Amortized cost before current period other-than-temporary impairment	Projected Cash Flows	Recognized other-than-temporary Impairment	Amortized Cost after other-than-temporary Impairment	Fair Value at time of other-than-temporary impairment	Financial Statement date when other-than-temporary impairment was reported
362341YF0	$ 11,225,309	$ 10,559,918	$ 665,391	$ 10,559,918	$ 2,037,150	2009 - Q3
74436JGM3	630,998	602,254	28,744	602,254	511,510	2009 - Q4
33736XBN8	350,135	285,557	64,578	285,557	199,853	2010 - Q1
69348HCR7	471,474	446,486	24,988	446,486	359,475	2010 - Q1
74436JGM3	695,598	434,752	260,846	434,752	424,608	2010 - Q1
33736XBN8	174,522	101,351	73,171	101,351	95,031	2010 - Q2
362341YF0	10,980,737	8,368,064	2,612,673	8,368,064	6,873,600	2010 - Q2
46625YGS6	753,326	696,761	56,565	696,761	682,310	2010 - Q2
743873BL4	4,410,578	4,224,959	185,619	4,224,959	4,224,959	2010 - Q2
74436JGM3	712,556	434,428	278,128	434,428	343,299	2010 - Q2
93934DAA5	598,338	582,428	15,910	582,428	464,522	2010 - Q2
161505GN6	115,037	59,481	55,556	59,481	59,481	2010 - Q3
20046PAG3	128,183	34,995	93,188	34,995	34,995	2010 - Q3
52108HCS1	52,569	44,203	8,366	44,203	32,167	2010 - Q3
69348HCR7	352,270	283,589	68,681	283,589	283,589	2010 - Q3
07387AGH2	2,469,912	2,412,088	57,824	2,412,088	2,412,088	2011 - Q2
94980QAA7	2,692,993	2,559,994	132,999	2,559,994	2,533,217	2011 - Q2
Total	XXX	XXX	$ 4,683,227	XXX	XXX	XXX

As of June 30, 2011, the Company had $2,735,450 of gross unrealized losses in the Company's loan-backed and structured debt securities. The Company currently does not intend to sell the loan-backed and structured debt securities and determined that it is more likely than not that the Company will not be required to sell these securities for the period of time necessary to recover their cost basis. If the Company's strategy was to change and these securities were determined to be other-than-temporarily impaired, the Company would recognize a write-down in accordance with the Company's stated policy.

The following table shows, as of June 30, 2011, the composition of fair value and gross unrealized losses on loan-backed and structured debt securities by the length of time that individual securities have been in a continuous unrealized loss position:

Fair Value	Unrealized Loss	Losses less than 12 Months	Losses greater than 12 months	Market Value of losses less than 12 months	Market Value of losses greater than 12 months
$ 96,642,293	$ 2,735,450	$ 690,609	$ 2,044,841	$ 55,787,032	$ 40,855,261

F. Real Estate

At June 30, 2011, the Company has various property holdings classified as "Property Held for Sale" that are measured at the lower of their book value or fair market value. The properties are presently being marketed.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change

7. Investment Income

No significant change

8. Derivative Instruments

No significant change

9. Income Taxes

A. Components of the net deferred tax asset (liability) ("DTA"/"(DTL)")

1. The components of the DTA in accordance with SSAP 10R, Income Taxes, are as follows:

	June 30, 2011			December 31, 2010			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Description	Ordinary Income	Capital gain (loss)	(Col 1+2) Total	Ordinary Income	Capital gain (loss)	(Col 1+2) Total	(Col 1-4) Ordinary Income	(Col 2-5) Capital gain (loss)	(Col 7+8) Total
(a) Gross deferred tax assets	$ 246,954,264	$ 34,609,165	$ 281,563,429	$ 251,165,468	$ 50,948,012	$ 302,113,480	$ (4,211,204)	$ (16,338,847)	$ (20,550,051)
(b) Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
(c) Adjusted gross deferred tax assets (1a-1b)	$ 246,954,264	$ 34,609,165	$ 281,563,429	$ 251,165,468	$ 50,948,012	$ 302,113,480	$ (4,211,204)	$ (16,338,847)	$ (20,550,051)
(d) Deferred tax liabilities	63,030,191	116,634,656	179,664,847	66,290,597	104,589,684	170,880,281	(3,260,406)	12,044,972	8,784,566
(e) Subtotal (net deferred tax assets) (1c-1d)	$ 183,924,073	$ (82,025,491)	$ 101,898,582	$ 184,874,871	$ (53,641,672)	$ 131,233,199	$ (950,798)	$ (28,383,819)	$ (29,334,617)
(f) Deferred tax assets nonadmitted	-	-	-	-	-	-	-	-	-
(g) Net admitted deferred tax assets (1e-1f)	$ 183,924,073	$ (82,025,491)	$ 101,898,582	$ 184,874,871	$ (53,641,672)	$ 131,233,199	$ (950,798)	$ (28,383,819)	$ (29,334,617)

2. The Company has not elected to admit additional DTAs pursuant to SSAP No. 10R, paragraph 10.e. for the reporting period ended June 30, 2011. The current period election does not differ from the prior year-end.

3. Benefits of adopting SSAP No. 10R, paragraph 10.e.

Not applicable

C. Current income taxes consist of the following major components:

1. Current Income Tax:

Description	(1) June 30, 2011	(2) December 31, 2010
(a) Federal income tax expense (benefit)	$ 65,091,700	$ 120,411,870
(b) Foreign income tax expense (benefit)	-	-
(c) Prior year underaccrual (overaccrual)	-	(3,050,142)
(d) Subtotal	$ 65,091,700	$ 117,361,728
(e) Federal income tax (benefit) on net realized capital gains (losses)	(17,149,053)	(18,986,608)
(f) Utilization of capital loss carry-forwards	-	-
(g) Prior year underaccrual (overaccrual)	-	(22,843,138)
(h) Subtotal	$ (17,149,053)	$ (41,829,746)
(i) Federal and Foreign income taxes incurred	$ 47,942,647	$ 75,531,982

The change in net deferred income tax is comprised of the following (this analysis excludes nonadmitted assets; the change in nonadmitted assets is reported separately from the change in net deferred income tax in the Statement of Income, Surplus section):

Description	June 30, 2011	December 31, 2010	Change
Total deferred tax assets	$ 281,563,429	$ 302,113,480	$ (20,550,051)
Total deferred tax liabilities	179,664,847	170,880,281	8,784,566
Net deferred tax asset (liability)	$ 101,898,582	$ 131,233,199	$ (29,334,617)
Tax effect of unrealized gains (losses)			(10,949,876)
Change in net deferred income tax			$ (18,384,741)

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

The provision for Federal income taxes is different than that which would be obtained by applying the statutory Federal income tax rate to pre-tax income. At June 30, 2011, the significant book to tax adjustments causing this difference are as follows:

Description	**Tax Effect Amount**	**Effective Tax Rate**
Provision computed at statutory rate	$ 59,871,993	35%
Exempt interest income	(746,482)	--
Dividends received deduction	(1,266,923)	(1)
Impact of nonadmitted assets	10,491,567	6
Tax credits	(2,000,000)	--
Other	(22,767)	--
Total	$ 66,327,388	40%
Federal and foreign income taxes incurred	$ 47,942,647	
Change in net deferred income tax	18,384,741	
Total statutory income taxes	$ 66,327,388	

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

F. Management, Service Contracts, Cost Sharing Arrangements

Effective June 10, 2011, the Company entered into an agreement for Periodic Settlement of Guaranty Association amounts with Drive New Jersey Insurance Company ("Drive New Jersey"), an insurance affiliate domiciled in New Jersey. Under the terms of the agreement, the Company may transfer to Drive New Jersey a right of recoupment equal to the amount the Company paid and is unable to recoup due to the decrease in its New Jersey business.

11. Debt

No significant change

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

No significant change

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

No significant change

14. Contingencies

E. All Other Contingencies

The Company is named as defendant in various lawsuits arising out of its insurance operations. All legal actions relating to claims made under insurance policies are considered by the Company in establishing its loss and loss adjustment expense ('LAE") reserves. The Company also has potential exposure relating to lawsuits due to its participation in various management agreements and a 100% pooling reinsurance agreement for which it is allocated litigation expenses.

Unless specifically noted, the Company does not consider a loss from these cases to be probable and is unable to estimate a range of loss, if any, at this time.

As of June 30, 2011, there were two putative class action lawsuits challenging the Company's use of certain automated database vendors or software to assist in the adjustment of bodily injury claims. Plaintiffs allege that these databases or software systematically undervalue the claims.

As of June 30, 2011, there was a putative class action lawsuit challenging that the Company over-charged municipal tax to policyholders. An agreement to settle was reached in 2009 and a loss reserve was established accordingly. As of June 30, 2011, the settlement is still being administered.

As of June 30, 2011, the Company was defending two putative statewide class action lawsuits alleging that the Company improperly steers automobile repair work to certain auto body repair shops and challenging the labor rates the Company pays to auto body repair shops.

As of June 30, 2011, there was one putative class action lawsuit alleging that the Company charged insureds for illusory underinsured and uninsured motorist coverage on multiple vehicle policies.

As of June 30, 2011, the Company was defending a putative class action lawsuit challenging the Company's evaluation of physical damage claims regarding diminution of value.

15. Leases

No significant change

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

No significant change

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

C. Wash Sales

The Company had no wash sales of securities with a National Association of Insurance Commissioners' rating of 3 or below during the year.

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

No significant change

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

No significant change

20. Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured at Fair Value

1. Fair Value Measurements by Levels 1, 2 and 3

The Company categorizes its financial instruments, based on the degree of subjectivity inherent in the method by which they are valued, into a fair value hierarchy of three levels, as follows:

Level 1 - Inputs are unadjusted, quoted prices in active markets for identical instruments at the measurement date (e.g., active exchange-traded equity securities).

Level 2 - Inputs (other than quoted prices included within Level 1) that are observable for the instrument either directly or indirectly. This includes: (i) quoted prices for similar instruments in active markets, (ii) quoted prices for identical or similar instruments in markets that are not active, (iii) inputs other than quoted prices that are observable for the instruments, and (iv) inputs that are derived principally from or corroborated by observable market data by correlation or other means.

Level 3 - Inputs that are unobservable. Unobservable inputs reflect the Company's subjective evaluation about the assumptions market participants would use in pricing the financial instrument.

The Company evaluated whether the market was distressed or inactive in determining the fair value for those securities reported and reviewed certain market level inputs to evaluate whether sufficient activity, volume, and new issuances existed to create an active market. Based on this evaluation, the Company concluded that there was sufficient activity in determining the fair value for those securities reported.

The valuations classified as either Level 1 or Level 2 in the table below are priced exclusively by external sources, including: pricing vendors, dealers/market makers, and exchange-quoted prices. The Company did not have any transfers between Level 1 and Level 2.

Certain securities are carried at fair value in the financial statements. Other securities are periodically measured at fair value, such as when impaired, or for certain bonds which are carried at the lower of amortized cost or fair value.

Fair value measurements at June 30, 2011 are as follows:

Asset Description	Level 1	Level 2	Level 3	Total
Bonds – Industrial & Miscellaneous	$ --	$ 18,282,100	$ --	$ 18,282,100
Common Stock – Industrial & Miscellaneous	561,672,693	--	10,198,750	571,871,443
Total	$ 561,672,693	$ 18,282,100	$ 10,198,750	$ 590,153,543

2. Rollforward of Level 3 Items

Asset Description	Balance at Jan. 1, 2011	Transfers into level 3	Transfers out of level 3	Total Realized Gains (Losses) included in Net Income	Total Unrealized Gains (Losses) included in Surplus	Purchases, Issuances, Sales and Settlements	Balance at June 30, 2011
Common Stock – Industrial & Miscellaneous	$ 10,198,750	$ --	$ --	$ --	$ --	$ --	$ 10,198,750

With limited exceptions, the Company's Level 3 securities are also priced externally; however, due to several factors (e.g., nature of the securities, level of activity, lack of similar securities trading to obtain observable market level inputs), these valuations are more subjective in nature. Certain private equity investments and fixed-income investments included in the Level 3 category are valued using external pricing supplemented by internal review and analysis.

As of June 30, 2011, the Company owned one privately held equity investment in The Plymouth Rock Company. The Company has valued its shares at the most recent open market trade price. Although an independent valuation is received each year at a significant premium to our current fair value, the Company considers this conservative fair value to be more representative, taking into account illiquidity and other factors.

3. Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3.

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

See narrative in Note 20A

5. Derivative Fair Values

Not applicable

C. Other Fair Value Disclosures

Not applicable

D. Reasons Not Practical to Estimate Fair Values

Not applicable

21. Other Items

J. Agents' Balances Certification, Florida Statute 625.012 (5):

At June 30, 2011, the Company reported net admitted premiums and agents' balances in course of collection of $102,833,113. Of this amount there were no premiums due from a controlled or controlling person as defined in Florida statute 625.012 (5).

22. Events Subsequent

The Company was not impacted by any subsequent events. Subsequent events have been considered through August 8, 2011 for the statutory statement that was available for issuance by August 15, 2011.

23. Reinsurance

No significant change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant change

25. Changes in Incurred Losses and Loss Adjustment Expenses

Incurred losses and LAE attributable to insured events of prior years decreased $15,830,000 in 2011, which is less than 1% of the total prior year net unpaid losses and LAE of $1,666,662,430. The majority of the favorable development is primarily attributable to accident years 2008 and prior for Private Passenger Auto Liability and Commercial Auto Liability business. In addition, originally anticipated severity of loss and defense and cost containment reserves for accident year 2010 decreased by 0.3% for Private Passenger Auto Liability and 0.4% for Auto Physical Damage, partially offset by an increase of .9% in originally estimated severity for Commercial Auto Liability.

26. Intercompany Pooling Arrangements

No significant change

27. Structured Settlements

No significant change

28. Health Care Receivables

No significant change

29. Participating Accident and Health Policies

No significant change

30. Premium Deficiency Reserves

No significant change

31. High Deductibles

No significant change

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

No significant change

33. Asbestos and Environmental Reserves

No significant change

34. Subscriber Savings Accounts

No significant change

35. Multiple Peril Crop Insurance

No significant change

36. Financial Guaranty Insurance

No significant change

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 [ ] No [X]
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 name of 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 [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2007.......................

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. 12/31/2007.......................

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). 4/7/2009...........................

6.4 By what department or departments?
OHIO

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 the 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

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 [X] 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 [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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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 [X]

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

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 [X] 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	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 1,504,434,204	$ 1,577,865,930
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 100,000	$ 100,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,504,534,204	$ 1,577,965,930
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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? Yes [ ] No [ ]
If no, attach a description with this statement.

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 3, III. Conducting Examinations, F-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
CITIBANK, N.A.	338 GREENWICH STREET NEW YORK, NY 10013
STATE STREET	801 PENNSYLVANIA AVE KANSAS CITY, MO 64105
RBC DEXIA	P.O. BOX 7500-STATION A, TORONTO, ON M5W 1P9

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)
NONE		

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 and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
NONE			

16.5 Identify all investment advisors, broker/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
30107	STATE STREET GLOBAL MARKETS, LLC	225 FRANKLIN ST BOSTON, MA 02110

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:

GENERAL INTERROGATORIES (continued)

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 liabilities 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	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	....	....	....	....	....	0	....	....	....	0
Total....................................	........XXX...	........XXX........	0	0	0	0	0	0	0	0

5. Operating Percentages:
   5.1 A&H loss percent 0.0 %
   5.2 A&H cost containment percent 0.0 %
   5.3 A&H expense percent excluding cost containment expenses 0.0 %

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. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

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)
U.S. Insurers				
25364	13-1675535	Swiss Reins America Corp	NY	Yes

Statement for June 30, 2011 of the **PROGRESSIVE CASUALTY INSURANCE COMPANY**

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
	States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama AL	L	4,044	162,130	705,254	3,734	836,522	866,390
2.	Alaska AK	L	111,892	271,824	372,918	511,456	278,685	908,361
3.	Arizona AZ	L	12,125,465	14,252,382	5,995,413	6,594,687	5,994,741	8,697,729
4.	Arkansas AR	L	1,461,577	1,890,384	764,395	1,331,886	1,537,215	2,044,709
5.	California CA	L	18,711,653	20,401,748	15,481,450	16,249,953	17,272,261	25,336,984
6.	Colorado CO	L	6,269,207	7,610,759	4,170,434	6,827,311	3,736,823	5,782,317
7.	Connecticut CT	L	61,051,155	63,655,645	36,429,831	33,170,320	63,150,152	56,606,456
8.	Delaware DE	L		136,699	95,963	6,791	400,702	639,110
9.	District of Columbia DC	L	3,453,668	3,694,665	1,624,897	1,567,714	2,114,006	1,739,737
10.	Florida FL	L	204,505	909,685	209,141	373,238	2,884,668	3,194,580
11.	Georgia GA	L	21,708	879,224	11,413	263,518	1,346,888	3,128,370
12.	Hawaii HI	L	10,702,130	10,679,999	4,686,228	3,525,683	5,307,031	6,263,378
13.	Idaho ID	L	(5)		(505,564)	547,755	108,806	243,644
14.	Illinois IL	L	825,839	1,345,402	994,981	1,540,129	2,369,228	2,198,772
15.	Indiana IN	L	53,147	239,935	616,013	2,026,984	1,778,753	3,027,320
16.	Iowa IA	L	33,092	585,632	282,576	775,884	1,764,495	2,463,754
17.	Kansas KS	L	52,122	275,320	40,665	44,513	242,158	501,185
18.	Kentucky KY	L	40,343,159	45,262,601	27,092,383	29,648,468	24,322,410	27,852,164
19.	Louisiana LA	L	399,782	696,763	(6,567)	(6,583)	736,282	631,689
20.	Maine ME	L	961,924	1,237,194	952,986	682,976	2,002,334	1,762,376
21.	Maryland MD	L	11,585,656	11,209,042	5,956,823	5,244,929	13,462,711	9,868,553
22.	Massachusetts MA	L	3,260,555	3,764,027	1,632,761	838,791	7,765,622	3,926,677
23.	Michigan MI	L	31,294	858,939	281,091	335,559	2,755,224	2,737,985
24.	Minnesota MN	L	2,646,288	2,980,304	1,460,434	1,696,621	1,723,046	2,176,239
25.	Mississippi MS	L	5,537	530,734	3,130	(3,664)	1,348,091	1,433,428
26.	Missouri MO	L	37,900,552	15,001,633	15,331,154	2,818,475	11,550,458	3,839,718
27.	Montana MT	L	321,517	433,807	664,499	918,233	548,493	1,542,973
28.	Nebraska NE	L	6,223	248,024	2,814	8,743	157,567	189,678
29.	Nevada NV	L	1,078,725	1,381,930	3,102,086	3,089,846	4,420,905	11,506,032
30.	New Hampshire NH	L	86,685	397,954	58,094	78,476	255,250	376,035
31.	New Jersey NJ	L	867	1,169,576	573,657	864,902	2,323,298	2,387,164
32.	New Mexico NM	L	276,988	382,436	199,729	100,684	748,684	1,109,202
33.	New York NY	L	56,573,365	34,397,526	24,303,765	11,037,075	29,198,039	15,396,961
34.	North Carolina NC	L	(8,369)	225,808	(5,677)	20,834	667,119	746,931
35.	North Dakota ND	L		6,281			25,593	46,492
36.	Ohio OH	L	23,903,218	28,759,485	15,684,974	18,449,215	14,836,343	17,371,467
37.	Oklahoma OK	L	13,778	194,459	45,558	20,957	351,450	359,206
38.	Oregon OR	L	1,438,092	1,803,148	1,074,191	1,241,801	2,032,661	1,699,277
39.	Pennsylvania PA	L	11,177,927	16,164,506	8,581,423	10,204,823	12,723,022	17,696,029
40.	Rhode Island RI	L	24,370,517	27,259,557	15,827,428	18,088,620	31,175,448	31,027,491
41.	South Carolina SC	L	(2,552)	49,392	127,298	81,473	718,028	439,628
42.	South Dakota SD	L		5,940	(247)	6,274	48,465	103,213
43.	Tennessee TN	L	4,722	297,024	9,882	3,551	348,107	364,957
44.	Texas TX	L	13,603,972	14,840,441	4,768,479	6,923,702	4,604,833	5,310,835
45.	Utah UT	L	277,805	344,584	140,186	112,620	216,844	239,362
46.	Vermont VT	L	1,418,327	1,816,810	1,045,837	1,462,506	2,511,624	2,530,611
47.	Virginia VA	L	2,047,770	2,869,854	753,120	1,657,554	5,245,147	5,664,093
48.	Washington WA	L	50,950,641	31,800,553	22,202,303	8,338,182	27,425,425	10,995,597
49.	West Virginia WV	L		463,252	256,322	22,263	595,286	561,763
50.	Wisconsin WI	L	284,197	567,936	197,563	364,006	398,346	677,786
51.	Wyoming WY	L	(151)	40,096	472,531	1,755,623	338,639	553,258
52.	American Samoa AS	N						
53.	Guam GU	N					7,923	16,370
54.	Puerto Rico PR	L					5,365	10,981
55.	US Virgin Islands VI	E		76,035			18,491	28,042
56.	Northern Mariana Islands MP	N						
57.	Canada CN	L			535,280	2,104,254	2,816,998	3,358,593
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Totals	(a) 52	400,040,210	374,529,084	225,301,298	203,573,345	321,552,705	310,181,652

DETAILS OF WRITE-INS

5801.		XXX						
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied 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

NONE

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire			0.0	
2. Allied lines			0.0	
3. Farmowners multiple peril			0.0	
4. Homeowners multiple peril	7,917,226	5,880,915	74.3	48.8
5. Commercial multiple peril			0.0	
6. Mortgage guaranty			0.0	
8. Ocean marine			0.0	
9. Inland marine	15,110,283	7,919,204	52.4	60.2
10. Financial guaranty			0.0	
11.1. Medical professional liability - occurrence			0.0	
11.2. Medical professional liability - claims-made	14,959	(5)	(0.0)	(0.2)
12. Earthquake			0.0	
13. Group accident and health			0.0	
14. Credit accident and health			0.0	
15. Other accident and health			0.0	
16. Workers' compensation		4,285	0.0	
17.1 Other liability-occurrence	8,387,060	1,976,004	23.6	17.1
17.2 Other liability-claims made	13,013,262	7,133,382	54.8	47.3
17.3 Excess workers' compensation			0.0	
18.1 Products liability-occurrence			0.0	
18.2 Products liability-claims made			0.0	
19.1, 19.2 Private passenger auto liability	215,177,108	126,464,455	58.8	61.5
19.3, 19.4 Commercial auto liability	14,497,003	10,691,545	73.8	44.8
21. Auto physical damage	109,392,226	66,987,183	61.2	57.8
22. Aircraft (all perils)			0.0	
23. Fidelity	4,404,707	2,671,432	60.6	11.7
24. Surety	286,627	(36,857)	(12.9)	(22.2)
26. Burglary and theft			0.0	
27. Boiler and machinery			0.0	
28. Credit			0.0	
29. International			0.0	
30. Warranty			0.0	
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	0	0	0.0	
35. Totals	388,200,461	229,691,543	59.2	56.8
DETAILS OF WRITE-INS				
3401.			0.0	
3402.			0.0	
3403.			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines 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	4,298,965	7,642,910	8,096,244
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	12,212,183	18,423,067	18,443,565
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims made		30,000	30,000
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	6,959,893	9,776,510	10,419,815
17.2 Other liability-claims made	1,685,505	3,617,894	15,971,328
17.3 Excess workers' compensation			
18.1 Products liability-occurrence			
18.2 Products liability-claims made			
19.1 19.2 Private passenger auto liability	111,028,050	224,602,484	199,591,951
19.3 19.4 Commercial auto liability	10,074,128	18,855,666	12,473,791
21. Auto physical damage	58,380,442	115,892,885	104,037,581
22. Aircraft (all perils)			
23. Fidelity	542,133	1,167,685	5,147,904
24. Surety	26,357	31,110	316,906
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	0	0	0
35. Totals	205,207,656	400,040,211	374,529,085
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	0	0	0

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	287,773	61,309	349,082	97,205	1,571	98,776	185,661	8,780	41,693	236,134	(4,907)	(9,265)	(14,172)
2. 2009	305,118	74,896	380,014	102,721	6,816	109,538	199,615	24,848	49,792	274,254	(2,782)	6,560	3,778
3. Subtotals 2009 + Prior	592,890	136,206	729,096	199,926	8,388	208,314	385,276	33,628	91,485	510,389	(7,689)	(2,705)	(10,394)
4. 2010	716,598	220,969	937,567	315,916	42,837	358,753	385,048	73,595	114,736	573,379	(15,634)	10,199	(5,436)
5. Subtotals 2010 + Prior	1,309,489	357,174	1,666,663	515,842	51,225	567,066	770,324	107,222	206,221	1,083,767	(23,323)	7,494	(15,830)
6. 2011	XXX	XXX	XXX	XXX	855,599	855,599	XXX	442,078	152,238	594,316	XXX	XXX	XXX
7. Totals	1,309,489	357,174	1,666,663	515,842	906,824	1,422,665	770,324	549,300	358,460	1,678,083	(23,323)	7,494	(15,830)
8. Prior Year-End's Surplus As Regards Policyholders	1,333,462												

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. (1.8)%	2. 2.1 %	3. (0.9)%

Col. 13, Line 7 Line 8
4. (1.2)%

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?	YES
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?	YES

Explanation:

1.
2.
3.
4.

Bar Code:

* 2 4 2 6 0 2 0 1 1 4 9 0 0 0 0 0 2 *

* 2 4 2 6 0 2 0 1 1 3 6 5 0 0 0 0 2 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. PLIGA RECEIVABLE	30,457		30,457	42,861
2505. PREPAID EXPENSES	65,633,771	65,633,771	0	
2506. MISCELLANEOUS OTHER ASSETS	3,896,724	3,896,724	0	
2597. Summary of remaining write-ins for Line 25	69,560,952	69,530,495	30,457	42,861

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. INTEREST EXPENSE ON INTERCOMPANY BALANCES	(368,193)	(536,579)	(1,127,112)
1497. Summary of remaining write-ins for Line 14	(368,193)	(536,579)	(1,127,112)

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	490,091,498	505,971,192
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		3,839,974
2.2 Additional investment made after acquisition	1,865,891	3,096,554
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	(4,163,000)	2,556,045
5. Deduct amounts received on disposals		6,763,650
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		4,324,354
8. Deduct current year's depreciation	7,040,557	14,284,263
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	480,753,832	490,091,498
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	480,753,832	490,091,498

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	
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)	0	0
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

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	102,480	349,500
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		19,797
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		(237,700)
7. Deduct amounts received on disposals		29,117
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	102,480	102,480
12. Deduct total nonadmitted amounts	100,000	100,000
13. Statement value at end of current period (Line 11 minus Line 12)	2,480	2,480

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	2,986,268,515	3,069,873,500
2. Cost of bonds and stocks acquired	1,067,712,239	1,085,403,221
3. Accrual of discount	3,118,566	6,331,507
4. Unrealized valuation increase (decrease)	105,007,881	221,536,562
5. Total gain (loss) on disposals	5,673,146	10,440,562
6. Deduct consideration for bonds and stocks disposed of	388,426,995	1,344,889,601
7. Deduct amortization of premium	33,875,076	58,628,968
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	566,676	3,798,268
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,744,911,600	2,986,268,515
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,744,911,600	2,986,268,515

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)	1,692,948,189	36,108,090,967	36,180,196,821	(14,094,470)	1,692,948,189	1,606,747,865		1,122,491,522
2. Class 2 (a)	230,339,699	46,227,553	48,234,798	(1,259,581)	230,339,699	227,072,873		187,125,410
3. Class 3 (a)	14,072,500		23,439	641,411	14,072,500	14,690,472		13,975,000
4. Class 4 (a)		4,079,752		(152)		4,079,600		3,845,360
5. Class 5 (a)								
6. Class 6 (a)	106,078		100,000	(6,078)	106,078			170,938
7. Total Bonds	1,937,466,466	36,158,398,272	36,228,555,058	(14,718,870)	1,937,466,466	1,852,590,810	0	1,327,608,230
PREFERRED STOCK								
8. Class 1	9,950,890				9,950,890	9,950,890		27,493,353
9. Class 2								10,000,000
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	9,950,890	0	0	0	9,950,890	9,950,890	0	37,493,353
15. Total Bonds and Preferred Stock	1,947,417,356	36,158,398,272	36,228,555,058	(14,718,870)	1,947,417,356	1,862,541,700	0	1,365,101,583

(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 $.....7,501,113; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

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	7,389,139	XXX	7,389,139	1,605	

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	5,881,644	5,277,550
2. Cost of short-term investments acquired	504,516,784	755,918,176
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		20,158
6. Deduct consideration received on disposals	503,009,289	755,104,482
7. Deduct amortization of premium		229,758
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)	7,389,139	5,881,644
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	7,389,139	5,881,644

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

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	413,521,302	359,650,763
2. Cost of cash equivalents acquired	63,550,397,048	183,308,566,262
3. Accrual of discount	77,197	672,575
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	321	
6. Deduct consideration received on disposals	63,703,863,506	183,255,228,144
7. Deduct amortization of premium	154,030	140,154
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)	259,978,332	413,521,302
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	259,978,332	413,521,302

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Acquired by Purchase								
PLYMOUTH MEETING OFFICE BUILDING	PLYMOUTH MEETING	PA						329,216
SOM CENTER DATA	MAYFIELD VILLAGE	OH						74,064
HARTFORD 2 SERVICE CENTER	NEWINGTON	CT						45,114
HARTFORD 3 (BRIDGEPORT) SERVICE CENTER	MILLFORD	CT						412,568
ATLANTA 1 SERVICE CENTER	DECATUR	GA						3,399
MINN SOUTH SERVICE CENTER	BURNSVILLE	MN						18,704
AUSTIN SERVICE CENTER	AUSTIN	TX						5,697
WASHINGTON DC IN VA SERVICE CENTER	SPRINGFIELD	VA						119,563
COLUMBUS SERVICE CENTER	COLUMBUS	OH						97,056
0199999. Totals					0	0	0	1,105,381
0399999. Totals					0	0	0	1,105,381

QE01

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1 Description of Property	Location 2 City	 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances 9 Current Year's Depreciation	 10 Current Year's Other Than Temporary Impairment Recognized	 11 Current Year's Change in Encumbrances	 12 Total Change in B./A.C.V. (11 - 9 - 10)	 13 Total Foreign Exchange Change in B./A.C.V.	14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred

NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

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. Government									
912828 QA 1	US TREASURY NOTE 2.250% 03/31/16		04/01/2011	Barclays Capital		6,483,750	6,500,000	1,598	1
912828 QA 1	US TREASURY NOTE 2.250% 03/31/16		06/01/2011	Mountain Laurel Assurance Company		2,832,500	2,750,000	10,482	1
0599999.	Total - Bonds - U.S. Government					9,316,250	9,250,000	12,080	XXX
Bonds - U.S. States, Territories and Possessions									
658256 HM 7	NORTH CAROLINA ST 0.090% 05/01/21		06/29/2011	Goldman Sachs		23,000,000	23,000,000	513	1FE
882719 6Y 8	TEXAS ST 0.150% 12/01/29		04/21/2011	Goldman Sachs		34,700,000	34,700,000	5,147	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					57,700,000	57,700,000	5,660	XXX
Bonds - U.S. Special Revenue and Special Assessment									
34074M GZ 8	FLORIDA HSG FIN CORP RE 4.500% 01/01/29		06/14/2011	Morgan Stanley		6,481,080	6,000,000		1FE
462467 MP 3	IOWA FIN AUTH SF MTG 4.500% 01/01/29		06/29/2011	Morgan Stanley		2,696,575	2,500,000		1FE
60416Q DL 5	MINNESOTA ST HSG FIN AG 4.500% 07/01/34		06/08/2011	Royal Bank of Canada		3,735,243	3,460,000		1FE
658886 DU 7	NORTH DAKOTA ST HSG 5.500% 01/01/37		06/28/2011	Citicorp Securities Inc.		3,464,720	3,220,000		1FE
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					16,377,618	15,180,000	0	XXX
Bonds - Industrial and Miscellaneous									
05524V AG 2	BAMLL 2011-FSHN C 5.118% 07/11/33		06/24/2011	Bank of America Corp.		3,238,421	3,175,000	5,868	1Z*
05524V AJ 6	BAMLL 2011-FSHN D 5.615% 07/11/33		06/24/2011	Bank of America Corp.		4,079,752	4,000,000	8,111	4Z*
14987B AA 1	CC HOLDINGS GS V LLC/CR 7.750% 05/01/17		06/29/2011	Jefferies & Co.		1,087,500	1,000,000	13,778	2FE
44923Q AA 2	HYUNDAI CAPITAL AMERICA 3.750% 04/06/16		06/30/2011	Barclays Capital		3,023,670	3,000,000	28,125	2FE
46635T AD 4	JPMCC 2011-C3 A2 3.673% 02/15/46		06/29/2011	JP Morgan Securities		2,040,156	2,000,000	816	1Z*
582839 AD 8	MEAD JOHNSON NUTRITION 3.500% 11/01/14		06/29/2011	CSFBdirect		1,128,933	1,075,000	6,689	2FE
62875U AF 2	NBC UNIVERSAL 3.650% 04/30/15		05/04/2011	Various		20,881,600	20,000,000	13,181	2FE
98158N AD 5	WOLS 2011-A A4 1.780% 09/15/16		06/28/2011	Morgan Stanley		2,016,016	2,000,000	1,582	1FE
25156P AP 8	DEUTSCHE TELEKOM INT FI 3.125% 04/11/16	F	06/15/2011	Various		20,105,850	20,000,000	29,948	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					57,601,898	56,250,000	108,098	XXX
8399997.	Total - Bonds - Part 3					140,995,766	138,380,000	125,838	XXX
8399999.	Total - Bonds					140,995,766	138,380,000	125,838	XXX
Common Stocks - Industrial and Miscellaneous									
004764 10 6	ACME PACKET INC		06/23/2011	State Street Bank	11,900.000	778,629	XXX		L
012653 10 1	ALBEMARLE CORP		06/23/2011	State Street Bank	12,300.000	825,416	XXX		L
02076X 10 2	ALPHA NATURAL RESOURCES		06/02/2011	State Street Bank	8,405.000	251,047	XXX		L
156700 10 6	CENTURYLINK INC		04/01/2011	Tax Free Exchange	9,751.000	192,794	XXX		L
172967 42 4	CITIGROUP INC		06/23/2011	State Street Bank	43,200.000	1,680,355	XXX		L
243537 10 7	DECKERS OUTDOOR CORP		06/23/2011	State Street Bank	10,400.000	874,369	XXX		L
34354P 10 5	FLOWSERVE CORP		06/23/2011	State Street Bank	3,900.000	410,129	XXX		L
37045V 10 0	GENERAL MOTORS CO		06/23/2011	State Street Bank	30,500.000	914,607	XXX		L
413086 10 9	HARMAN INTERNATIONAL		06/23/2011	State Street Bank	2,400.000	104,876	XXX		L
608753 10 9	MOLYCORP INC		06/23/2011	State Street Bank	10,500.000	558,193	XXX		L
73179V 10 3	POLYPORE INTERNATIONAL		06/23/2011	State Street Bank	5,200.000	323,443	XXX		L
74340W 10 3	PROLOGIS INC		06/03/2011	Tax Free Exchange	24,885.000	608,471	XXX		L

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 Designation or Market Indicator (a)
768573 10 7	RIVERBED TECHNOLOGY INC.		06/23/2011	State Street Bank	20,600.000	722,483	XXX		L
772739 20 7	ROCK-TENN COMPANY -CL A.		06/23/2011	State Street Bank	11,500.000	738,864	XXX		L
79466L 30 2	SALESFORCE.COM INC.		06/23/2011	State Street Bank	4,500.000	642,769	XXX		L
88023U 10 1	TEMPUR-PEDIC INTERNATIO.		06/23/2011	State Street Bank	9,200.000	604,754	XXX		L
000029 89 2	CNH GLOBAL N.V.	F	06/23/2011	State Street Bank	12,900.000	469,788	XXX		L
000886 28 3	ROYAL CARIBBEAN CRUISES.	F	06/23/2011	State Street Bank	8,800.000	324,143	XXX		L
29358Q 10 9	ENSCO PLC.	F	06/01/2011	State Street Bank	5,973.000	318,454	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					11,343,584	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					11,343,584	XXX	0	XXX
9799999.	Total - Common Stocks					11,343,584	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					11,343,584	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					152,339,350	XXX	125,838	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:...............0.

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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. Government																					
912828 PC 8	US TREASURY NOTE 2.625% 11/15/20		04/07/2011	Barclays Capital		11,107,500	12,000,000	11,295,000			15,654		15,654		11,310,654		(203,154)	(203,154)	125,304	11/15/2020	1
912828 QJ 2	US TREASURY NOTE 2.125% 02/29/16		06/08/2011	Goldman Sachs		19,919,711	19,300,000	19,256,070			1,544		1,544		19,257,614		662,097	662,097	112,561	02/29/2016	1
0599999.	Total - Bonds - U.S. Government					31,027,211	31,300,000	30,551,070	0	0	17,198	0	17,198	0	30,568,268	0	458,943	458,943	237,865	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
882721 BG 7	TEXAS ST 0.100% 06/01/35		06/01/2011	Call 100.0000		875,000	875,000	875,000					0		875,000			0	1,136	06/01/2035	1FE
939745 DU 6	WASHINGTON ST 0.080% 06/01/20		06/01/2011	Call 100.0000		4,500,000	4,500,000	4,500,000					0		4,500,000			0	3,970	06/01/2020	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					5,375,000	5,375,000	5,375,000	0	0	0	0	0	0	5,375,000	0	0	0	5,106	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
130658 GF 8	CALIFORNIA VET AFFAIR 4.900% 12/01/18		06/01/2011	Call 100.0000		125,000	125,000	129,625	125,590		(590)		(590)		125,000			0	3,063	09/01/2011	1FE
196479 HK 8	COLORADO HSG & FIN 5.000% 05/01/32		05/01/2011	Call 100.0000		115,000	115,000	121,139	116,013		(1,013)		(1,013)		115,000			0	2,875	05/01/2012	1FE
313921 6B 9	FNGT GT 2001-T10 A2 PT 7.500% 12/25/41		06/01/2011	Paydown		127,621	127,621	139,306	143,052		(15,431)		(15,431)		127,621			0	4,140	04/01/2018	1FE
313921 6F 0	FNGT 2001-W3 A 7.000% 09/01/41		06/01/2011	Paydown		5,394	5,394	5,546	5,564		(170)		(170)		5,394			0	147	11/01/2025	1FE
31392C MS 0	FNW 2002-W1 2A 7.172% 02/25/42		06/01/2011	Paydown		18,977	18,977	20,449	20,884		(1,907)		(1,907)		18,977			0	589	01/01/2019	1FE
491308 4R 0	KENTUCKY HSG CORP 4.850% 07/01/22		04/01/2011	Call 100.0000		185,000	185,000	185,000	185,000				0		185,000			0	6,729	07/01/2022	1FE
49130P HJ 6	KENTUCKY HSG CORP 3.850% 07/01/28		04/01/2011	Call 100.0000		130,000	130,000	130,000	130,000				0		130,000			0	3,754	07/01/2028	1FE
49130P JG 0	KENTUCKY HSG CORP 3.415% 07/01/13		04/01/2011	Call 100.0000		75,000	75,000	73,785	74,579		422		422		75,000			0	1,921	07/01/2013	1FE
60636X 5N 9	MISSOURI ST HSG SF 4.800% 03/01/40		05/01/2011	Call 100.0000		30,000	30,000	31,230	30,967		(967)		(967)		30,000			0	960	03/01/2019	1FE
613907 BF 0	MONTGOMERY CNTY TX HSG 4.850% 06/01/31		06/01/2011	Various		3,305,000	3,305,000	3,386,645	3,312,123		(7,123)		(7,123)		3,305,000			0	80,146	12/01/2011	1FE
679110 DY 9	OKLAHOMA STUDENT LOAN 1.004% 09/03/24		06/01/2011	Call 100.0000		1,235,000	1,235,000	1,235,000	1,235,059		(59)		(59)		1,235,000			0	6,576	09/03/2024	1FE
83712T AX 9	SOUTH CAROLINA ST HSG F 5.000% 01/01/28		04/01/2011	Call 100.0000		10,000	10,000	10,721	10,650		(650)		(650)		10,000			0	375	07/01/2019	1FE
880459 3L 4	TENNESSEE HSG DEV 5.000% 01/01/36		04/15/2011	Call 100.0000		625,000	625,000	650,106	636,120		(11,120)		(11,120)		625,000			0	24,653	07/01/2015	1FE
880459 B3 5	TENNESSEE HSG DEV 4.250% 01/01/34		04/15/2011	Call 100.0000		275,000	275,000	275,451	275,183		(183)		(183)		275,000			0	9,220	07/01/2013	1FE
880459 V6 6	TENNESSEE HSG DEV 5.250% 07/01/34		04/15/2011	Call 100.0000		285,000	285,000	299,358	290,278		(5,278)		(5,278)		285,000			0	11,804	01/01/2014	1FE
880459 X2 3	TENNESSEE HSG DEV 5.125% 07/01/34		04/15/2011	Call 100.0000		470,000	470,000	486,229	479,101		(9,101)		(9,101)		470,000			0	19,002	07/01/2014	1FE
880459 X2 3	TENNESSEE HSG DEV 5.125% 07/01/34		06/01/2011	Mountain Laurel Assurance Co		2,804,571	2,700,000	2,793,231	2,752,281		6,558		6,558		2,758,839		45,732	45,732	126,844	07/01/2014	1FE
94462M AA 3	WAYNE CNTY MICH CTFS 5.625% 05/01/11		05/01/2011	Maturity		100,000	100,000	103,056	100,605		(605)		(605)		100,000			0	2,813	05/01/2011	6*FE
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					9,921,563	9,816,992	10,075,877	9,923,049	0	(47,217)	0	(47,217)	0	9,875,831	0	45,732	45,732	305,611	XXX	XXX
Bonds - Industrial and Miscellaneous																					
02640F AA 6	AGFMT 2010-1A A1 5.150% 03/25/40		06/01/2011	Paydown		1,054,545	1,054,545	1,054,292	1,054,091		454		454		1,054,545			0	22,550	03/25/2040	1Z*
03072S S4 8	AMSI 2005-R10 A2B 0.406% 12/25/35		06/25/2011	Paydown		1,734,125	1,734,125	1,688,604			45,521		45,521		1,734,125			0	2,449	12/25/2035	1Z*
045424 CJ 5	ASC 1996-D3 ACS2 IO 1.311% 10/11/26		06/11/2011	Paydown				42,367	6,629		(6,629)		(6,629)					0	5,849	09/11/2011	1FE
045424 CZ 9	ASC 1996-MD6 CS3 IO 0.490% 11/11/29		06/11/2011	Paydown				8,168	1,532		(1,532)		(1,532)					0	1,165	08/11/2011	1FE
045424 DU 9	ASC 1997-D4 PS1 IO 1.233% 04/11/27		06/11/2011	Paydown				27,180	9,787		(9,787)		(9,787)					0	1,895	04/11/2017	1FE
045424 FJ 2	ASC 1997-D5 PS1 IO 1.387% 02/11/43		06/11/2011	Paydown				16,562	12,325		(12,325)		(12,325)					0	2,945	09/11/2016	1FE
05532E AJ 4	BCAP 2009-RR10 5A1 2.952% 01/26/36		06/01/2011	Paydown		641,133	641,133	613,885	611,238		29,895		29,895		641,133			0	7,791	01/26/2036	1Z*

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	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 Designation or Market Indicator (a)
05532F AE 2	BCAP 2009-RR11 2A1 2.560% 10/26/35		06/01/2011	Paydown		352,560	352,560	345,068	345,513		7,047		7,047		352,560			0	3,849	10/26/2035	1Z*
05947U BU 1	BACM 2001-1 G 7.324% 04/15/36		06/01/2011	Paydown		1,915,697	1,915,697	1,914,807			891		891		1,915,697			0	28,174	04/15/2036	1Z*
05949C FY 7	BOAMS 2005-H 2A3 3.199% 09/25/35		06/01/2011	Paydown		1,089,251	1,089,251	1,079,753	1,073,288		15,963		15,963		1,089,251			0	13,881	09/25/2035	1Z*
05949C HS 8	BOAMS 2005-I 2A3 3.216% 10/25/35		06/01/2011	Paydown		616,841	616,841	616,519	608,739		8,102		8,102		616,841			0	8,887	10/25/2035	1Z*
05950X AG 1	BACM 2006-5 XP IO 0.582% 09/10/47		04/01/2011	Paydown				3,639,510	3,175,466		(3,175,466)		(3,175,466)					0	496,952	10/01/2013	1FE
07383F U8 9	BSCMS 2004-T16 X2 IO 0.726% 08/13/46		05/01/2011	Paydown				310,039	112,237		(112,237)		(112,237)					0	27,559	11/01/2012	1FE
073879 R4 2	BSABS 2005-HE9 M1 0.696% 10/25/35		06/25/2011	Paydown		571,896	571,896	408,305	461,093		110,803		110,803		571,896			0	1,809	10/25/2035	1Z*
07387A GH 2	BSARM 2005-12 25A1 3.675% 02/25/36		06/01/2011	Paydown		297	297	195	184	11	102		113		297			0	3	02/25/2036	1Z*
12643C BD 2	CSMC 2010-1R 10A1 5.000% 06/27/47		06/01/2011	Paydown		272,996	272,996	279,453			(6,456)		(6,456)		272,996			0	1,968	05/01/2014	1Z*
161505 GN 6	CCMSC 2000-3 X IO 1.349% 10/01/32		06/01/2011	Paydown				4,979	26,747		(26,747)		(26,747)					0	8,977	03/01/2012	1FE
173067 GH 6	CGCMT 2005-C3 XP IO 0.412% 05/15/43		06/01/2011	Paydown				79,705			(79,705)		(79,705)					0	12,508	12/01/2012	1FE
20046F AS 9	COMM 2001-J2A X IO 0.448% 07/01/34		06/01/2011	Paydown				2,270,294	156,464		(156,464)		(156,464)					0	138,405	08/01/2016	1FE
20046P AG 3	COMM 2000-C1 X IO 0.725% 08/01/33		06/01/2011	Paydown				2,022	4,599		(4,599)		(4,599)					0	3,332	06/01/2016	6*
20047E AG 7	COMM 2006-C8 XP IO 0.469% 12/10/46		06/01/2011	Paydown				2,005,461	942,766		(942,766)		(942,766)					0	208,995	12/01/2013	1FE
201736 AE 5	CMLBC 2001-CMLB X IO 0.569% 06/01/31		06/01/2011	Paydown				52,588	32,179		(32,179)		(32,179)					0	3,427	08/01/2023	1FE
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/32		06/01/2011	Paydown		283	283	259	259		24		24		283			0	9	03/25/2032	1Z*
22541S AC 2	CSFB 2004-C1 A3 4.321% 01/15/37		06/01/2011	Paydown		951,108	951,108	914,810	943,553		7,556		7,556		951,108			0	17,077	01/15/2037	1Z*
225458 WL 8	CSFB 2005-C3 ASP IO 0.647% 07/15/37		06/01/2011	Paydown				544,038	159,719		(159,719)		(159,719)					0	63,396	06/01/2012	1FE
233050 AN 3	DBUBS 2011-LC1A A1 3.742% 11/10/46		06/01/2011	Paydown		166,182	166,182	168,191			(2,009)		(2,009)		166,182			0	1,482	06/01/2017	1Z*
302182 AC 4	EXPRESS SCRIPTS INC 5.250% 06/15/12		05/24/2011	Wells Fargo Bank		18,311,347	17,525,000	18,714,071	18,388,582		(238,417)		(238,417)		18,150,165		161,182	161,182	414,028	06/15/2012	2FE
30224X AC 8	ESA 2010-ESHA XA1 3.128% 01/05/13		06/01/2011	Paydown				109,492	104,171		(104,171)		(104,171)					0	23,468	12/01/2012	1FE
33736X BN 8	FUNBC 2000-C2 IO 1.166% 10/01/32		06/01/2011	Paydown				1,747	2,988		(2,988)		(2,988)					0	6,228	04/01/2012	1FE
33736X CR 8	FUNBC 2001-C2 IO 1.488% 01/01/43		06/01/2011	Paydown				443,495	8,173		(8,173)		(8,173)					0	36,812	07/01/2011	1FE
361849 C6 7	GMACC 2004-C1 A2 4.100% 03/10/38		04/01/2011	Paydown		52,873	52,873	51,349	52,763		110		110		52,873			0	723	03/10/2038	1Z*
361849 D6 6	GMACC 2004-C1 X2 IO 1.007% 03/10/38		04/01/2011	Paydown				72,921			(72,921)		(72,921)					0	67,411	04/01/2011	1FE
361849 KL 5	GMACC 2000-C1 X IO 1.258% 03/01/33		06/01/2011	Paydown				67,993	889		(889)		(889)					0	10,248	07/01/2011	1FE
361849 MQ 2	GMACC 2000-C2 X IO 1.214% 08/01/33		06/01/2011	Paydown				20,731	347		(347)		(347)					0	1,628	07/01/2011	6*
36228C SR 5	GSMS 2004-C1 G 4.455% 10/10/28		06/01/2011	Paydown		4,810,566	4,810,566	4,308,087	4,794,450	5,727	10,389		16,116		4,810,566			0	89,375	10/10/2028	1Z*
393505 QX 3	GT 1996-9 A5 7.200% 01/15/28		06/15/2011	Paydown		7,507	7,507	7,544	7,481		26		26		7,507			0	221	07/15/2011	1FE
393505 ZE 5	GT 1998-1 A6 6.330% 11/01/29		06/01/2011	Paydown		88,175	88,175	88,161	87,818		357		357		88,175			0	2,306	11/01/2029	2Z*
466247 QC 0	JPMMT 2005-A3 4A1 2.861% 06/25/35		06/01/2011	Paydown		245,096	245,096	238,002	240,478		4,618		4,618		245,096			0	2,950	06/25/2035	1Z*
46625Y NH 2	JPMCC 2005-LDP2 X2 IO 0.526% 07/15/42		06/01/2011	Paydown				770,370	245,392		(326,065)		(326,065)					0	121,020	06/01/2012	1FE
493268 AS 5	KSLT 1999-B A2 0.687% 08/25/27		05/25/2011	Paydown		758,415	758,415	745,616	746,257		12,157		12,157		758,415			0	2,760	08/25/2027	1FE
52108H 6T 6	LBUBS 2005-C5 A2 4.885% 09/15/30		06/11/2011	Paydown		3,914,385	3,914,385	4,037,649			(123,264)		(123,264)		3,914,385			0	36,450	08/11/2011	1Z*
52108H BZ 6	LBUBS 2000-C4 X IO 1.013% 07/11/32		06/11/2011	Paydown				13,404	16,099		(16,099)		(16,099)					0	2,628	04/11/2015	1FE
52108H CS 1	LBUBS 2000-C5 X IO 1.302% 12/11/32		06/11/2011	Paydown				1,733	87		(87)		(87)					0	7,953	07/11/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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)
55313U AB 5	MMAF 2009-AA A2 1.730% 04/16/12		04/15/2011	Paydown		533,507	533,507	533,456	533,494		13		13		533,507			0	3,077	04/16/2012	1FE
576433 UF 1	MARM 2004-13 3A1 2.836% 02/25/35		06/01/2011	Paydown		89,271	89,271	86,438	87,811		1,460		1,460		89,271			0	1,055	02/25/2035	1Z*
59022H CP 5	MLMT 2003-KEY1 A3 4.893% 11/12/35		06/01/2011	Paydown		846,228	846,228	864,583	870,354		(24,126)		(24,126)		846,228			0	17,264	07/01/2013	1Z*
59549P AA 6	MDST 4 A PT 8.330% 04/01/30		04/01/2011	Paydown		23,439	23,439	24,713	23,711		(272)		(272)		23,439			0	976	04/01/2012	3Z*
61744C TJ 5	MSAC 2005-HE4 A2C 0.556% 07/25/35		06/25/2011	Paydown		1,167,158	1,167,158	1,159,863			7,295		7,295		1,167,158			0	2,587	07/25/2035	1Z*
61746W FL 9	MSDWC 2001-TOP1 B 6.810% 02/15/33		04/01/2011	Paydown		6,312,071	6,312,071	6,723,588	6,299,164		12,906		12,906		6,312,071			0	143,284	04/01/2011	1Z*
61746W FM 7	MSDWC 2001-TOP1 C 7.000% 02/15/33		06/01/2011	Paydown		5,809,519	5,809,519	6,218,001	5,803,176		6,343		6,343		5,809,519			0	151,491	07/01/2011	1Z*
62875U AM 7	NBC UNIVERSAL 2.100% 04/01/14		05/04/2011	Various		30,267,600	30,000,000	29,996,100	29,995,951		507		507		29,996,458		271,142	271,142	371,000	04/01/2014	2FE
655356 JJ 3	NASC 1998-D6 PS1 IO 1.343% 03/11/30		06/11/2011	Paydown				24,620	9,187		(9,187)		(9,187)					0	1,730	06/11/2017	1FE
65535V AA 6	NAA 2001-R1A A1 7.000% 02/01/30		06/01/2011	Paydown		19,612	19,612	19,875	19,455	348	(192)		156		19,612			0	558	05/01/2027	1Z*
65535V BZ 0	NAA 2003-A3 A1 5.500% 08/25/33		06/01/2011	Paydown		102,953	102,953	103,109	97,296	7,527	(1,870)		5,657		102,953			0	2,193	08/25/2033	1Z*
69348H CR 7	PNCMA 2000-C2 X IO 1.339% 10/01/33		06/01/2011	Paydown				48,777	169,405		(169,405)		(169,405)					0	15,357	04/01/2015	1FE
743873 AX 9	PFMLT 2005-1 2A1 2.666% 05/25/35		06/01/2011	Paydown		109,442	109,442	106,843	107,644		1,799		1,799		109,442			0	1,151	05/25/2035	1Z*
743873 BL 4	PFMLT 2005-2 2A1A 2.679% 10/25/35		06/01/2011	Paydown		126,506	126,506	120,225	120,225		6,281		6,281		126,506			0	1,365	10/25/2035	1Z*
74436J GM 3	PSSF KEY 2000-C1 X IO 0.828% 05/01/32		06/01/2011	Paydown				8,387	11,182		(11,182)		(11,182)					0	3,931	03/01/2012	1FE
929227 4D 5	WAMU 2003-AR6 A1 2.573% 06/25/33		06/01/2011	Paydown		54,083	54,083	53,139	54,718		(636)		(636)		54,083			0	594	06/25/2033	1Z*
929766 EA 7	WBCMT 2003-C4 A2 4.566% 04/15/35		06/01/2011	Paydown		46,541	46,541	44,088	45,301		1,239		1,239		46,541			0	886	04/15/2035	1Z*
929766 EG 4	WBCMT 2003-C4 XP IO 1.197% 04/15/35		04/01/2011	Paydown				2,471,450	164,688		(164,688)		(164,688)					0	218,060	04/01/2011	1FE
929766 GX 5	WBCMT 2003-C5 XP IO 1.657% 06/15/35		06/01/2011	Paydown				62,633	5,188		(5,188)		(5,188)					0	4,595	07/01/2011	1FE
929766 KH 5	WBCMT 2003-C7 A1 4.241% 10/15/35		06/01/2011	Paydown		316,165	316,165	318,169	56,544		(2,701)		(2,701)		316,165			0	2,139	12/01/2012	1Z*
93933Y AA 0	WMMNT 2006 - A2A A 0.237% 06/15/15		06/15/2011	Paydown		8,000,000	8,000,000	7,989,040			10,960		10,960		8,000,000			0	7,571	06/15/2015	1FE
93934D AA 5	WMCMS 2003-C1A X IO 1.444% 01/25/35		06/01/2011	Paydown				14,995	20,176		(17,533)	2,643	(20,176)					0	6,190	09/01/2013	1FE
949802 AA 0	WFMBS 2003-I A1 2.733% 09/25/33		06/01/2011	Paydown		17,229	17,229	17,012	16,977		252		252		17,229			0	201	09/25/2033	1Z*
94980Q AA 7	WFMBS 2004-W A1 2.761% 11/25/34		06/01/2011	Paydown		81,272	81,272	80,155	81,767		(495)		(495)		81,272			0	930	11/25/2034	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					91,477,874	90,423,927	104,868,678	79,027,797	13,613	(5,726,446)	2,643	(5,715,476)	0	91,045,550	0	432,324	432,324	2,869,728	XXX	XXX
8399997.	Total - Bonds - Part 4					137,801,648	136,915,919	150,870,625	88,950,846	13,613	(5,756,465)	2,643	(5,745,495)	0	136,864,649	0	936,999	936,999	3,418,310	XXX	XXX
8399999.	Total - Bonds					137,801,648	136,915,919	150,870,625	88,950,846	13,613	(5,756,465)	2,643	(5,745,495)	0	136,864,649	0	936,999	936,999	3,418,310	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00163T 10 9	AMB PROPERTY CORP		06/03/2011	Tax Free Exchange	10,600.000	235,383	XXX	235,383	336,126	(100,743)			(100,743)		235,383			0	8,904	XXX	L
04743P 10 8	ATHEROS COMMUNICATIONS		05/25/2011	State Street Bank	7,600.000	342,000	XXX	272,796	272,992	(196)			(196)		272,796		69,204	69,204		XXX	L
060505 10 4	BANK OF AMERICA CORP		06/23/2011	State Street Bank	157,367.000	1,671,457	XXX	2,296,960	2,099,276	197,684			197,684		2,296,960		(625,503)	(625,503)	3,147	XXX	L
075811 10 9	BECKMAN COULTER INC		06/30/2011	State Street Bank	5,100.000	425,850	XXX	327,337	383,673	(56,336)			(56,336)		327,337		98,513	98,513	969	XXX	L
110122 10 8	BRISTOL MYERS SQUIBB		04/07/2011	Class Action Litigation		1,050	XXX						0				1,050	1,050		XXX	L
111320 10 7	BROADCOM CORP		04/19/2011	Class Action Litigation		224	XXX						0				224	224		XXX	L
156700 10 6	CENTURYLINK INC		04/08/2011	State Street Bank		2	XXX	1	2	(1)			(1)		1		1	1		XXX	L
203668 10 8	COMMUNITY HEALTH SYSTEM		06/23/2011	State Street Bank	6,700.000	165,711	XXX	221,459	250,379	(28,920)			(28,920)		221,459		(55,748)	(55,748)		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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)
225447 10 1	CREE INC		06/23/2011	State Street Bank	6,300.000	214,195	XXX	264,369	415,107	(150,738)			(150,738)		264,369		(50,174)	(50,174)		XXX	L
26153C 10 3	DREAMWORKS ANIMATION SK		06/23/2011	State Street Bank	8,100.000	171,142	XXX	235,089	238,707	(3,618)			(3,618)		235,089		(63,946)	(63,946)		XXX	L
372917 10 4	GENZYME CORP GENL DIVIS		04/08/2011	State Street Bank	12,500.000	953,197	XXX	644,221	890,000	(245,779)			(245,779)		644,221		308,975	308,975		XXX	L
404251 10 0	HNI CORP		06/23/2011	State Street Bank	100.000	2,435	XXX	1,584	3,120	(1,536)			(1,536)		1,584		851	851	46	XXX	L
443683 10 7	HUDSON CITY BANCORP INC		06/23/2011	State Street Bank	31,600.000	251,484	XXX	305,888	402,584	10,589		107,285	(96,696)		305,888		(54,404)	(54,404)	7,268	XXX	L
444859 10 2	HUMANA INC		05/03/2011	Morgan Stanley	16,500.000	1,261,401	XXX	153,897	903,210	(749,313)			(749,313)		153,897		1,107,504	1,107,504		XXX	L
446413 10 6	HUNTINGTON INGALLS INDU		04/13/2011	State Street Bank	1.000	26	XXX	19					0		19		7	7		XXX	L
47102X 10 5	JANUS CAPITAL GROUP INC		06/23/2011	State Street Bank	13,100.000	116,034	XXX	171,357	169,907	1,450			1,450		171,357		(55,324)	(55,324)	655	XXX	L
49455P 10 1	KINDER MORGAN		05/10/2011	Class Action Litigation		37,826	XXX						0				37,826	37,826		XXX	L
576206 10 6	MASSEY ENERGY CO		06/02/2011	State Street Bank	8,200.000	333,047	XXX	251,047	439,930	(188,883)			(188,883)		251,047		82,000	82,000	492	XXX	L
60935Y 10 9	MONEYGRAM INTERNATIONAL INC		04/11/2011	Class Action Litigation		17,792	XXX						0				17,792	17,792		XXX	L
611742 10 7	MONSTER WORLDWIDE INC		06/23/2011	State Street Bank	13,600.000	185,685	XXX	332,792	321,368	11,424			11,424		332,792		(147,107)	(147,107)		XXX	L
74153Q 10 2	PRIDE INTERNATIONAL INC		06/01/2011	State Street Bank	12,500.000	513,454	XXX	393,030	412,500	(19,470)			(19,470)		393,030		120,423	120,423		XXX	L
74340W 10 3	PROLOGIS INC		06/29/2011	State Street Bank	1.000	27	XXX	21					0		21		6	6		XXX	L
743410 10 2	PROLOGIS		06/03/2011	Tax Free Exchange	32,000.000	373,088	XXX	373,088	462,080	(88,992)			(88,992)		373,088			0	7,200	XXX	L
749121 10 9	QWEST COMMUNICATIONS INC		04/01/2011	Tax Free Exchange	58,600.000	192,794	XXX	192,794	445,946	(253,152)			(253,152)		192,794			0	4,688	XXX	L
749121 10 9	QWEST COMMUNICATIONS INC		05/20/2011	Class Action Litigation		6,899	XXX						0				6,899	6,899		XXX	L
863236 10 5	STRAYER EDUCATION INC		06/23/2011	State Street Bank	1,500.000	185,837	XXX	238,504	228,330	10,174			10,174		238,504		(52,668)	(52,668)	3,000	XXX	L
923436 10 9	VERITAS SOFTWARE		04/12/2011	Class Action Litigation		830	XXX						0				830	830		XXX	L
404280 40 6	HSBC HOLDINGS PLC	F	05/11/2011	State Street Bank		24	XXX		1				0				23	23		XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					7,658,894	XXX	6,911,636	8,675,238	(1,656,356)	0	107,285	(1,763,641)	0	6,911,636	0	747,254	747,254	36,369	XXX	XXX
9799997	Total - Common Stocks - Part 4					7,658,894	XXX	6,911,636	8,675,238	(1,656,356)	0	107,285	(1,763,641)	0	6,911,636	0	747,254	747,254	36,369	XXX	XXX
9799999.	Total - Common Stocks					7,658,894	XXX	6,911,636	8,675,238	(1,656,356)	0	107,285	(1,763,641)	0	6,911,636	0	747,254	747,254	36,369	XXX	XXX
9899999.	Total - Preferred and Common Stocks					7,658,894	XXX	6,911,636	8,675,238	(1,656,356)	0	107,285	(1,763,641)	0	6,911,636	0	747,254	747,254	36,369	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					145,460,542	XXX	157,782,261	97,626,084	(1,642,743)	(5,756,465)	109,928	(7,509,136)	0	143,776,285	0	1,684,253	1,684,253	3,454,679	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

Sch. DB-Pt A-Sn 1
NONE

Sch. DB-Pt A-Sn 1-Footnote
NONE

Sch. DB-Pt B-Sn 1
NONE

Sch. DB-Pt B-Sn 1-Footnote
NONE

Sch. DB-Pt B-Sn 1B-Broker List
NONE

Sch. DB-Pt D
NONE

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

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 6 First Month	7 Second Month	8 Third Month	9 *
Open Depositories									
JP MORGAN CHASE	CLEVELAND, OH					2,882,335	2,641,725	2,373,048	XXX
CANADIAN IMPERIAL BANK	NORTH YORK, ONTARIO, CN		0.500	2,324		1,489,564	1,738,527	1,345,694	XXX
CITIBANK	NEW YORK, NY					10,877,753	9,817,584	9,445,893	XXX
HUNTINGTON NATIONAL BANK	CLEVELAND, OH					1,461,902	2,512,600	1,651,266	XXX
PNC BANK	CLEVELAND, OH		0.250	104,453		125,000,000	125,000,000	125,000,000	XXX
PNC BANK	CLEVELAND, OH					(8,894,679)	(9,716,046)	(10,865,238)	XXX
CITIBANK GUAM CD 07/25/11	HAGTNA, GUAM	SD	0.650		364	60,000	60,000	60,000	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	54		101,318	101,318	101,275	XXX
0199999. Total Open Depositories		XXX	XXX	106,831	364	132,978,193	132,155,708	129,111,938	XXX
0399999. Total Cash on Deposit		XXX	XXX	106,831	364	132,978,193	132,155,708	129,111,938	XXX
0599999. Total Cash		XXX	XXX	106,831	364	132,978,193	132,155,708	129,111,938	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Issuer Obligations							
TREASURY BILL		05/26/2011	0.045	08/25/2011	89,993,812		4,050
0199999. U.S. Government Issuer Obligations					89,993,812	0	4,050
0599999. Total - U.S. Government Bonds					89,993,812	0	4,050
Industrial and Miscellaneous (Unaffiliated) Issuer Obligations							
CHEVRON CORPORATION		06/28/2011	0.020	07/01/2011	50,000,000		83
CHEVRON CORPORATION		06/30/2011	0.020	07/05/2011	34,499,923		19
NOVARTIS FINANCE CORP		06/29/2011	0.040	07/05/2011	14,999,933		33
CANADIAN IMPERIAL HOLDINGS		06/30/2011	0.020	07/01/2011	29,634,000		16
CARGILL GLOBAL FUND PLC		06/29/2011	0.030	07/08/2011	34,999,796		58
ROYAL TRUST TIME DEPOSIT		06/29/2011	0.380	07/06/2011	5,850,868	122	
3299999. Industrial and Miscellaneous (Unaffiliated) Issuer Obligations					169,984,520	122	209
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					169,984,520	122	209
Total							
7799999. Subtotals - Issuer Obligations					259,978,332	122	4,259
8399999. Subtotals - Bonds					259,978,332	122	4,259
8699999. Total - Cash Equivalents					259,978,332	122	4,259

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

* 2 4 2 6 0 2 0 1 1 4 5 5 0 0 1 0 2 *

Designate the type of health care providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T

EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama AL								
2. Alaska AK								
3. Arizona AZ								
4. Arkansas AR								
5. California CA								
6. Colorado CO								
7. Connecticut CT								
8. Delaware DE								
9. District of Columbia DC								
10. Florida FL								
11. Georgia GA								
12. Hawaii HI								
13. Idaho ID								
14. Illinois IL								
15. Indiana IN								
16. Iowa IA								
17. Kansas KS								
18. Kentucky KY								
19. Louisiana LA								
20. Maine ME								
21. Maryland MD								
22. Massachusetts MA								
23. Michigan MI								
24. Minnesota MN								
25. Mississippi MS								
26. Missouri MO								
27. Montana MT								
28. Nebraska NE								
29. Nevada NV								
30. New Hampshire NH								
31. New Jersey NJ								
32. New Mexico NM								
33. New York NY								
34. North Carolina NC								
35. North Dakota ND								
36. Ohio OH	30,000	14,959			(5)			3,757
37. Oklahoma OK								
38. Oregon OR								
39. Pennsylvania PA								
40. Rhode Island RI								
41. South Carolina SC								
42. South Dakota SD								
43. Tennessee TN								
44. Texas TX								
45. Utah UT								
46. Vermont VT								
47. Virginia VA								
48. Washington WA								
49. West Virginia WV								
50. Wisconsin WI								
51. Wyoming WY								
52. American Samoa AS								
53. Guam GU								
54. Puerto Rico PR								
55. US Virgin Islands VI								
56. Northern Mariana Islands MP								
57. Canada CN								
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	30,000	14,959	0	0	(5)	0	0	3,757
DETAILS OF WRITE-INS								
5801.								
5802.								
5803.								
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above)	0	0	0	0	0	0	0	0

Overflow Page for Write-Ins

NONE

24260201150500102

DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended June 30, 2011

NAIC Group Code.....155 NAIC Company Code.....24260

Company Name: PROGRESSIVE CASUALTY INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
...............2,938,846	10,242,257	7,391,302

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? .... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? .... Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ....

2.32 Amount estimated using reasonable assumptions: ....

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ....