



2 8 6 6 5 2 0 1 1 2 0 1 0 0 1 0 2

## PROPERTY AND CASUALTY COMPANIES —ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF JUNE 30, 2011  
OF THE CONDITION AND AFFAIRS OF THE

## CINCINNATI CASUALTY COMPANY

NAIC Group Code	0244 (Current Period)	0244 (Prior Period)	NAIC Company Code	28665	Employer's ID Number		31-0826946
Organized under the Laws of			Ohio	State of Domicile or Port of Entry			Ohio
Country of Domicile							
Incorporated/Organized			12/27/1972	Commenced Business			03/31/1973
Statutory Home Office	6200 SOUTH GILMORE ROAD (Street and Number)			FAIRFIELD, OH 45014-5141 (City or Town, State and Zip Code)			
Main Administrative Office	6200 SOUTH GILMORE ROAD (Street and Number)			FAIRFIELD, OH 45014-5141 (City or Town, State and Zip Code)			513-870-2000 (Area Code) (Telephone Number)
Mail Address	P.O. BOX 145496 (Street and Number or P.O. Box)			CINCINNATI, OH 45250-5496 (City or Town, State and Zip Code)			
Primary Location of Books and Records	6200 SOUTH GILMORE ROAD (Street and Number)			FAIRFIELD, OH 45014-5141 (City or Town, State and Zip Code)			513-870-2000-4938 (Area Code) (Telephone Number)
Internet Web Site Address	www.cinfin.com						
Statutory Statement Contact	Eric Lievestro (Name)			513-870-2000-4938 (Area Code) (Telephone Number) (Extension)			
	eric_lievestro@cinfin.com (E-Mail Address)			513-603-5500 (Fax Number)			

## OFFICERS

Name	Title	Name	Title
STEVEN JUSTUS JOHNSTON # THOMAS ANTHONY JOSEPH	CHIEF EXECUTIVE OFFICER PRESIDENT	MICHAEL JAMES SEWELL # THERESA ANN HOFFER	CHIEF FINANCIAL OFFICER, SENIOR VICE PRESIDENT VICE PRESIDENT, TREASURER

## OTHER OFFICERS

TERESA CURRIN CRACAS #	SENIOR VICE PRESIDENT	DONALD JOSEPH DOYLE JR	SENIOR VICE PRESIDENT
CRAIG WILLIAM FORRESTER	SENIOR VICE PRESIDENT	MARTIN FRANCIS HOLLENBECK	SENIOR VICE PRESIDENT
JOHN SCOTT KELLINGTON	SENIOR VICE PRESIDENT	LISA ANNE LOVE #	SENIOR VICE PRESIDENT
ERIC NEIL MATHEWS	SENIOR VICE PRESIDENT	MARTIN JOSEPH MULLEN	SENIOR VICE PRESIDENT
JACOB FERDINAND SCHERER JR	EXECUTIVE VICE PRESIDENT	JOHN JEFFERSON SCHIFF JR	CHAIRMAN OF THE EXECUTIVE COMMITTEE
JOAN O'CONNOR SHEVCHIK	SENIOR VICE PRESIDENT	KENNETH WILLIAM STECHER #	CHAIRMAN OF THE BOARD
CHARLES PHILIP STONEBURNER II	SENIOR VICE PRESIDENT	TIMOTHY LEE TIMMEL	SENIOR VICE PRESIDENT

## DIRECTORS OR TRUSTEES

WILLIAM FORREST BAHL	GREGORY THOMAS BIER	DONALD JOSEPH DOYLE JR	MARTIN FRANCIS HOLLENBECK
STEVEN JUSTUS JOHNSTON	THOMAS ANTHONY JOSEPH	WILLIAM RODNEY McMULLEN	MARTIN JOSEPH MULLEN
JACOB FERDINAND SCHERER JR	JOHN JEFFERSON SCHIFF JR	THOMAS REID SCHIFF	KENNETH WILLIAM STECHER
JOHN FREDERICK STEELE JR	CHARLES PHILIP STONEBURNER II	TIMOTHY LEE TIMMEL	LARRY RUSSELL WEBB
EARNEST ANTHONY WOODS			

State of OHIO

ss

County of BUTLER

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.

MICHAEL J. SEWELL  
CHIEF FINANCIAL OFFICER, SENIOR VICE  
PRESIDENTERIC N. MATHEWS  
SENIOR VICE PRESIDENTTHERESA A. HOFFER  
VICE PRESIDENT, TREASURER

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

Subscribed and sworn to before me this  
27 day of JULY, 2011

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	208,591,272		208,591,272	202,953,812
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....	55,078,707		55,078,707	63,968,669
3. Mortgage loans on real estate:				
3.1 First liens .....			0	0
3.2 Other than first liens .....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....			0	0
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	0
5. Cash (\$ 20,400,622 ), cash equivalents (\$ 0 ) and short-term investments (\$ 0 ) .....	20,400,622		20,400,622	7,616,909
6. Contract loans (including \$ ..... premium notes) .....			0	0
7. Derivatives .....			0	0
8. Other invested assets .....	0		0	0
9. Receivables for securities .....			0	0
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....	0	.0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	284,070,601	.0	284,070,601	274,539,390
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	.2,476,931		2,476,931	2,500,272
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....			0	0
15.3 Accrued retrospective premiums .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	11,872,164		11,872,164	12,891,413
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....	1,728,342		1,728,342	1,902,408
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....			0	.61,384
18.2 Net deferred tax asset .....			0	0
19. Guaranty funds receivable or on deposit .....			0	0
20. Electronic data processing equipment and software .....			0	0
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	900,804		900,804	1,333,167
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other than invested assets .....	.23	.0	.23	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	301,048,865	0	301,048,865	293,228,034
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	301,048,865	0	301,048,865	293,228,034
<b>DETAILS OF WRITE-INS</b>				
1101. .....			0	0
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	.0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	0
2501. Equities and Deposits in Pools and Associations .....	.23		.23	0
2502. .....			0	0
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	.23	0	.23	0

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ ..... )	0	0
2. Reinsurance payable on paid losses and loss adjustment expenses	163,867	0
3. Loss adjustment expenses	0	0
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	2,925	2,705
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	3,361,559	0
7.1 Current federal and foreign income taxes (including \$ ..... 2,649,740 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	6,070,035	7,985,160
8. Borrowed money \$ ..... and interest thereon \$ .....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ ..... 81,559,741 and including warranty reserves of \$ ..... )	0	0
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	13,939,208	15,695,394
13. Funds held by company under reinsurance treaties	0	0
14. Amounts withheld or retained by company for account of others	1,370,819	1,001,793
15. Remittances and items not allocated	0	0
16. Provision for reinsurance	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	0	0
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$ ..... and interest thereon \$ .....	0	0
25. Aggregate write-ins for liabilities	432	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	24,908,845	24,685,052
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	24,908,845	24,685,052
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	3,750,000	3,750,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	18,000,000	18,000,000
35. Unassigned funds (surplus)	254,390,021	246,792,982
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 30 \$ ..... )	0	0
36.2 ..... shares preferred (value included in Line 31 \$ ..... )	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	276,140,021	268,542,982
38. Totals (Page 2, Line 28, Col. 3)	301,048,866	293,228,034
<b>DETAILS OF WRITE-INS</b>		
2501. Accounts Payable Other	432	0
2502. ....	0	0
2503. ....	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	432	0
2901. ....	0	0
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 85,939,606 )	82,979,061	76,919,088	156,890,131
1.2 Assumed (written \$ 40 )	40	87	195
1.3 Ceded (written \$ 85,939,646 )	82,979,101	76,919,175	156,890,326
1.4 Net (written \$ 0 )	0	0	0
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ ):			
2.1 Direct	54,649,311	61,536,726	136,334,008
2.2 Assumed	465,715	(134,444)	428,264
2.3 Ceded	55,115,026	61,402,282	136,762,272
2.4 Net	0	0	0
3. Loss adjustment expenses incurred			
4. Other underwriting expenses incurred			
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	0	0	0
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	0	0	0
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	5,847,407	5,711,253	11,459,605
10. Net realized capital gains (losses) less capital gains tax of \$ 3,359,466	6,239,007	5,769	90,227
11. Net investment gain (loss) (Lines 9 + 10)	12,086,415	5,717,022	11,549,831
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ )			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Lines 12 through 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	12,086,415	5,717,022	11,549,831
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)	12,086,415	5,717,022	11,549,831
19. Federal and foreign income taxes incurred	902,477	829,240	1,690,032
20. Net income (Line 18 minus Line 19)(to Line 22)	11,183,937	4,887,782	9,859,799
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	268,542,982	253,907,295	253,907,295
22. Net income (from Line 20)	11,183,937	4,887,782	9,859,799
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ (1,925,708)	(3,576,315)	(1,462,964)	4,796,857
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(10,583)	(11,134)	(20,969)
27. Change in nonadmitted assets			
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	7,597,039	3,413,684	14,635,687
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	276,140,021	257,320,979	268,542,982
<b>DETAILS OF WRITE-INS</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous Income			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	(1,756,186)	(2,425,963)	2,157,325
2. Net investment income.....	5,948,997	5,911,249	11,858,321
3. Miscellaneous income .....	0	0	0
4. Total (Lines 1 to 3) .....	4,192,812	3,485,286	14,015,646
5. Benefit and loss related payments .....	(1,357,158)	(3,551,517)	(582,330)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	0	0	0
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 707,718 tax on capital gains (losses).....	839,000	1,476,000	2,375,985
10. Total (Lines 5 through 9) .....	(518,158)	(2,075,517)	1,793,655
11. Net cash from operations (Line 4 minus Line 10) .....	4,710,969	5,560,803	12,221,991
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	11,525,000	6,575,000	16,191,918
12.2 Stocks .....	13,939,251	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	3,000,000	1
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	25,464,251	9,575,000	16,191,919
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	17,240,490	5,784,225	7,784,225
13.2 Stocks .....	952,839	11,350,889	19,392,184
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	18,193,329	17,135,114	27,176,409
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	7,270,922	(7,560,114)	(10,984,490)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied).....	801,821	(665,325)	(2,820,561)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	801,821	(665,325)	(2,820,561)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	12,783,712	(2,664,636)	(1,583,060)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	7,616,909	9,199,971	9,199,971
19.2 End of period (Line 18 plus Line 19.1) .....	20,400,622	6,535,335	7,616,911

# STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies

#### A. Accounting Practices

The financial statements of the Cincinnati Casualty Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance. The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, version effective January 1, 2001 and updates through current year have been adopted as a component of prescribed or permitted practices by the state of Ohio.

#### B. No Change

#### C. No Change

### 2. Accounting Changes and Correction of Errors - No Change.

### 3. Business Combinations and Goodwill - No Change.

### 4. Discontinued Operations – None.

### 5. Investments

#### A. Mortgage Loans - No Change.

#### B. Debt Restructuring - No Change.

#### C. Reverse Mortgages - No Change.

#### D. Loan-Backed Securities - Not Applicable.

#### E. Repurchase Agreements - No Change.

#### F. Real Estate - No Change.

#### G. Low-income Housing Tax Credit (LIHTC) - No Change.

### 6. Joint Ventures, Partnerships and Limited Liability Companies - No Change.

### 7. Investment Income - No Change.

### 8. Derivative Instruments - No Change.

### 9. Income Taxes

A. Components of the Deferred Tax Asset(DTAs) and Deferred Tax Liabilities(DTLs) at June 30, as follows:

(1)

Description	2011			2010		
	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross deferred tax assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Statutory valuation allowance	-	-	-	-	-	-
Adjusted gross deferred tax assets	-	-	-	-	-	-
Gross deferred tax liabilities	\$ (5,787)	\$ (6,064,248)	\$ (6,070,035)	\$ (5,702)	\$ (7,979,458)	\$ (7,985,160)
Net deferred tax asset/(liability) before admissibility test	<u>\$ (5,787)</u>	<u>\$ (6,064,248)</u>	<u>\$ (6,070,035)</u>	<u>\$ (5,702)</u>	<u>\$ (7,979,458)</u>	<u>\$ (7,985,160)</u>
¶10.a Federal Income Taxes recoverable through loss carryback	-	-	-	-	-	-
¶10.b.i. Adjusted Gross DTA expected to be realized in one year	-	-	-	-	-	-
¶10.b.ii. 10% adjusted statutory capital and surplus limit	26,854,298	26,854,298	26,854,298	26,294,834	26,294,834	26,294,834
Admitted pursuant to ¶10.b. (lesser of i. or ii.)	-	-	-	-	-	-
Admitted pursuant to ¶10.c.	-	-	-	-	-	-
Additional admitted pursuant to ¶10.e.i.	-	-	-	-	-	-
¶10.e.ii.a. Adjusted gross DTA expected to be realized in three years	-	-	-	-	-	-
40,281,447	40,281,447	40,281,447	39,442,251	39,442,251	39,442,251	
¶10.e.ii.b. 15% statutory capital and surplus limit	-	-	-	-	-	-
Additional admitted pursuant to ¶10.e.ii. (lesser of a. or b.)	-	-	-	-	-	-
Additional admitted pursuant to ¶10.e.iii.	-	-	-	-	-	-
Admitted deferred tax asset	-	-	-	-	-	-
Deferred tax liability	(5,787)	(6,064,248)	(6,070,035)	(5,702)	(7,979,458)	(7,985,160)
Net Admitted DTA or (DTL)	<u>\$ (5,787)</u>	<u>\$ (6,064,248)</u>	<u>\$ (6,070,035)</u>	<u>\$ (5,702)</u>	<u>\$ (7,979,458)</u>	<u>\$ (7,985,160)</u>
Nonadmitted DTA	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(2) The Company has elected to admit DTAs pursuant to paragraph 10.e.

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

**NOTES TO FINANCIAL STATEMENTS**

- (3) The Company recorded no change in admitted DTAs as the result of its election to employ the provisions of paragraph 10.e. as follows:

Description	Change During 2011		
	Ordinary	Capital	Total
Total of gross deferred tax assets	\$ -	\$ -	\$ -
Statutory valuation allowance	-	-	-
Adjusted gross deferred tax assets	-	-	-
Gross deferred tax liabilities	\$ (85)	\$ 1,915,210	\$ 1,915,125
Net deferred tax asset/(liability) before admissibility test	\$ (85)	\$ 1,915,210	\$ 1,915,125
¶10.a Federal Income Taxes recoverable through loss carryback	-	-	-
¶10.b.i. Adjusted Gross DTA expected to be realized in one year	-	-	-
¶10.b.ii. 10% adjusted statutory capital and surplus limit	559,464	559,464	559,464
Admitted pursuant to ¶10.b. (lesser of i. or ii.)	-	-	-
Admitted pursuant to ¶10.c.	-	-	-
Additional admitted pursuant to ¶10.e.i.	-	-	-
¶10.e.ii.a. Adjusted gross DTA expected to be realized in three years	-	-	-
¶10.e.ii.b. 15% statutory capital and surplus limit	839,196	839,196	839,196
Additional admitted pursuant to ¶10.e.ii. (lesser of a. or b.)	-	-	-
Additional admitted pursuant to ¶10.e.iii.	-	-	-
Admitted deferred tax asset	-	-	-
Deferred tax liability	(85)	1,915,125	1,915,125
Change in net admitted DTA or (DTL)	\$ (85)	\$ 1,915,210	\$ 1,915,125
Increase (decrease) in nonadmitted DTA from prior year	\$ -	\$ -	\$ -

- (4) The following table provides the Company's assets, capital and surplus and RBC information with the DTA calculated under SSAP No. 10R paragraphs 10(a) to (c) and the additional DTA determined under SSAP No. 10R paragraph 10(e) as of June 30, 2011:

Description	With paragraph's 10.a. - c.	With paragraph's 10.e.	Difference
Admitted DTAs	\$ -	\$ -	\$ -
Admitted assets	\$ 301,048,864	\$ 301,048,864	\$ -
Statutory surplus (March 31, 2011)	\$ 272,960,877	\$ 272,960,877	\$ -
Total adjusted capital	\$ 272,960,877	\$ 272,960,877	\$ -
Authorized control level used in 10.d. (2010)	\$ 7,379,156	\$ 7,379,156	\$ -

- (4) The following table provides the Company's assets, capital and surplus and RBC information with the DTA calculated under SSAP No. 10R paragraphs 10(a) to (c) and the additional DTA determined under SSAP No. 10R paragraph 10(e) as of December 31, 2010:

Description	With paragraph's 10.a. - c.	With paragraph's 10.e.	Difference
Admitted DTAs	\$ -	\$ -	\$ -
Admitted assets	\$ 293,228,034	\$ 293,228,034	\$ -
Statutory surplus (September 30, 2010)	\$ 262,948,341	\$ 262,948,341	\$ -
Total adjusted capital	\$ 268,542,982	\$ 268,542,982	\$ -
Authorized control level used in 10.d. (2010)	\$ 7,379,156	\$ 7,379,156	\$ -

- (4) The following table provides the Company's assets, capital and surplus and RBC information with the DTA calculated under SSAP No. 10R paragraphs 10(a) to (c) and the additional DTA determined under SSAP No. 10R paragraph 10(e) change from 2010 to 2011:

Description	With paragraph's 10.a. - c.	With paragraph's 10.e.	Difference
Admitted DTAs	\$ -	\$ -	\$ -
Admitted assets	\$ 7,820,830	\$ 7,820,830	\$ -
Statutory surplus	\$ 10,012,536	\$ 10,012,536	\$ -
Total adjusted capital	\$ 4,417,895	\$ 4,417,895	\$ -
Authorized control level used in 10.d.	\$ -	\$ -	\$ -

- B. Deferred tax liabilities are not recognized for the following amounts:

There are no temporary differences for which deferred tax liabilities are not recognized

# STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY

## NOTES TO FINANCIAL STATEMENTS

### C. Current Tax and Change in Deferred Tax

The percentage amount tax planning strategies impact the net admitted DTA's is 0%.

Current income taxes incurred consist of the following major components:

Description	2011	2010
Current income tax expense	\$ 902,478	\$ 1,690,032
Tax on capital gains/(losses)	3,359,466	48,584
Federal income taxes incurred	\$ 4,261,944	\$ 1,738,616

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and liabilities are as follows:

DTAs Resulting From Book/Tax Differences in	June 30, 2011	December 31, 2010	Change	Character
Other deferred tax assets	\$ -	\$ -	\$ -	Ordinary
<b>Gross DTAs</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	
Nonadmitted DTAs	\$ -	\$ -	\$ -	

DTLs Resulting From Book/Tax Differences in	June 30, 2011	December 31, 2010	Change	Character
Unrealized (gain)/loss on investments	\$ (5,995,143)	\$ (7,920,851)	\$ 1,925,708	Capital
Other, net	(69,105)	(58,607)	(10,498)	Capital
Other, net	(5,787)	(5,702)	(85)	Ordinary
<b>Gross DTLs</b>	<b>\$ (6,070,035)</b>	<b>\$ (7,985,160)</b>	<b>\$ 1,915,125</b>	

The change in net deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	June 30, 2011	December 31, 2010	Change
Total deferred tax assets	\$ -	\$ -	\$ -
Total deferred tax liabilities	(6,070,035)	(7,985,160)	1,915,125
Net deferred tax asset/(liability)	\$ (6,070,035)	\$ (7,985,160)	\$ 1,915,125
Tax effect of unrealized (gains)/losses			(1,925,708)
Change in net deferred income tax (charge)/benefit			\$ (10,583)
	December 31, 2010	December 31, 2009	Change
Total deferred tax assets	\$ -	\$ -	\$ -
Total deferred tax liabilities	(7,985,160)	(5,381,268)	(2,603,892)
Net deferred tax asset/(liability)	\$ (7,985,160)	\$ (5,381,268)	\$ (2,603,892)
Tax effect of unrealized (gains)/losses			2,582,923
Change in net deferred income tax (charge)/benefit			\$ (20,969)

### D. Reconciliation of Federal income Tax Rate to Actual Effective Rate

The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

As of June 30, 2011

Description	Pre-Tax Amount	Tax Effect	Effective Tax Rate
Income before taxes	\$ 15,445,880	\$ 5,406,058	35.00%
Net tax exempt interest	(2,641,562)	(924,547)	-5.99%
Net dividends received deduction	(596,740)	(208,859)	-1.35%
DRD on Accrued	(362)	(125)	0%
<b>Total</b>	<b>\$ 12,207,216</b>	<b>\$ 4,272,527</b>	<b>27.66%</b>
Federal income taxes incurred expense/(benefit)	\$ 2,578,507	\$ 902,478	5.84%
Tax on capital gains/(losses)	9,598,473	3,359,466	21.75%
Change in net deferred income tax excluding unrealized	30,236	10,583	0.07%
<b>Total statutory income taxes incurred</b>	<b>\$ 12,207,216</b>	<b>\$ 4,272,527</b>	<b>27.66%</b>

As of December 31, 2010

Description	Pre-Tax Amount	Tax Effect	Effective Tax Rate
Income before taxes	\$ 11,598,414	\$ 4,059,445	35.00%
Net tax exempt interest	(5,547,585)	(1,941,655)	-16.74%
Net dividends received deduction	(1,003,080)	(351,078)	-3.03%
DRD on Accrued	(20,363)	(7,127)	-.06%
<b>Total</b>	<b>\$ 5,027,386</b>	<b>\$ 1,759,585</b>	<b>15.17%</b>
Federal income taxes incurred expense/(benefit)	\$ 4,828,664	\$ 1,690,032	14.57%
Tax on capital gains/(losses)	138,810	48,584	0.42%
Change in net deferred income tax excluding unrealized	59,912	20,969	0.18%
<b>Total statutory income taxes incurred</b>	<b>\$ 5,027,386</b>	<b>\$ 1,759,585</b>	<b>15.17%</b>

# STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY

## NOTES TO FINANCIAL STATEMENTS

E. At June 30, 2011, the Company had net operating loss carryforwards of: \$ -  
At June 30, 2011, the Company had capital loss carryforwards of: \$ -

The following is income tax expense for the current and prior years that is available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2011	\$ 902,478	\$ 3,359,466	\$ 4,261,944
2010	1,690,032	48,584	1,738,616
2009	-	10,633,362	10,633,362
Total	\$ 2,592,510	\$ 14,041,412	\$ 16,633,922

Deposits admitted under Internal Revenue Code Section 6603: \$ -

F. The Company's federal income tax return is consolidated with the following entities:

Cincinnati Financial Corporation (Parent)  
The Cincinnati Insurance Company  
The Cincinnati Indemnity Company  
The Cincinnati Specialty Underwriters Insurance Company  
The Cincinnati Life Insurance company  
CFC Investment Company  
CSU Producer Resources, Inc.

The method of allocation between the companies is subject to written agreement, approved by the Board of Directors, whereby allocation is made primarily on a separate return basis with a current credit for net losses.

10. Parent, Subsidiaries, Affiliates - No Change.
11. Debt - No Change
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - No Change.
13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Change.
14. Contingencies - No Change.
15. Leases - No Change.
16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk - No Change.
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
  - A. No Change.
  - B. No Change.
  - C. Not applicable.
18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - No Change.
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - No Change.
20. Fair Value Measurement
  - A. Not applicable.
  - B. Not applicable.
  - C. Not applicable.
  - D. Not applicable.
21. Other Items - No Change.
22. Subsequent Events - No Change.
23. Reinsurance - No Change.
24. Retrospectively Rated Contracts and Contracts Subject to Redetermination - No Change.
25. Change in Incurred Losses - No Change.
26. Intercompany Pooling Arrangements - No Change.
27. Structured Settlements - No Change.
28. Health Care Receivables - No Change.
29. Participating Policies - No Change.
30. Premium Deficiency Reserves - No Change.
31. High Deductibles - No Change.
32. The Company does not discount unpaid losses or loss adjustment expenses except for income tax purposes.
33. Asbestos and Environmental Reserves - No Change.
34. Subscriber Savings Accounts - No Change.
35. Multiple Peril Crop Insurance - No Change.
36. Financial Guaranty Insurance - None.
37. Other - No Change.

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES  
GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....  Yes [ ]  No [X]  
1.2 If yes, has the report been filed with the domiciliary state? .....  Yes [ ]  No [ ]

- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....  Yes [ ]  No [X]

- 2.2 If yes, date of change: .....

3. Have there been any substantial changes in the organizational chart since the prior quarter end? .....  Yes [ ]  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 the 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]  NA [ ]  
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. .....  12/31/2009

- 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. .....  08/03/2010

- 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). .....  08/03/2010

- 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 [ ]  NA [X]

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

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

- 7.2 If yes, give full information:  
.....

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY****GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?..... Yes [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]
- 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:..... \$ .....
13. Amount of real estate and mortgages held in short-term investments:..... \$ .....
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?..... Yes [ ] No [X]
- 14.2 If yes, please complete the following:

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

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?..... Yes [ ] No [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.

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY****GENERAL INTERROGATORIES**

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?.....

Yes  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

- 16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? .....

Yes  No 

- 16.4 If yes, give full and complete information relating thereto:

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

- 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

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? .....

Yes  No 

- 17.2 If no, list exceptions:

See attached list for securities not filed with the SVO as of 06/30/2011.....

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY****GENERAL INTERROGATORIES**

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted.)

**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] NA [ ]

If yes, attach an explanation.

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

If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto.  
.....

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT			DISCOUNT TAKEN DURING PERIOD			10 IBNR	11 TOTAL
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE		
.....	.....	.....	0	0	0	0	0	0	0	0
.....	.....	.....	0	0	0	0	0	0	0	0
.....	.....	.....	0	0	0	0	0	0	0	0
			TOTAL	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&amp;H loss percent..... %

5.2 A&amp;H cost containment percent..... %

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

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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

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

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

Schedule F  
**NONE**

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

**Current Year to Date - Allocated by States and Territories**

States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	133,284	134,085	89,925	.75,808	1,009,325	2,019,119
2. Alaska	AK	0	0	0	0	0	0
3. Arizona	AZ	285,816	138,967	14,967	.888	102,625	.128,628
4. Arkansas	AR	792,600	762,154	.215,818	.312,427	674,983	2,620,369
5. California	CA	(4,102)	0	0	0	(2)	0
6. Colorado	CO	463,203	142,890	.261,265	168,514	284,943	.525,036
7. Connecticut	CT	3,766	0	0	0	(33)	0
8. Delaware	DE	253,388	368,694	.217,468	.269,828	662,676	1,521,922
9. District of Columbia	DC	.59,447	.900	0	0	(240)	0
10. Florida	FL	195,635	247,480	.311,324	.301,204	1,938,659	3,488,394
11. Georgia	GA	3,143,122	2,926,612	1,941,037	1,757,565	7,545,575	13,695,195
12. Hawaii	HI	0	0	0	0	0	0
13. Idaho	ID	4,972	0	0	0	(105)	0
14. Illinois	IL	19,690,799	18,519,739	13,542,636	15,626,917	53,463,552	100,707,701
15. Indiana	IN	9,944,947	9,956,491	6,039,498	.6,934,028	19,586,499	.43,912,134
16. Iowa	IA	2,381,233	2,856,096	3,387,372	2,295,558	12,836,886	14,439,543
17. Kansas	KS	1,381,394	1,174,351	.420,948	.529,718	2,138,029	4,534,758
18. Kentucky	KY	809,971	708,800	.245,336	.391,563	3,756,747	5,618,275
19. Louisiana	LA	0	0	0	0	0	0
20. Maine	ME	0	0	0	0	0	0
21. Maryland	MD	1,616,137	1,667,655	1,325,805	1,202,597	6,828,260	9,690,490
22. Massachusetts	MA	N (128)	0	0	0	0	0
23. Michigan	MI	5,432,409	4,885,923	3,156,881	3,736,183	25,487,749	38,405,768
24. Minnesota	MN	1,901,170	2,019,473	.560,253	.470,144	1,844,253	2,071,938
25. Mississippi	MS	.74,072	79,842	14,972	7,250	45,002	.225,333
26. Missouri	MO	2,715,612	2,990,700	2,807,984	2,094,687	14,235,471	24,431,199
27. Montana	MT	(2,460)	34,069	0	0	(438)	1,894
28. Nebraska	NE	729,003	1,018,888	.665,903	.472,380	2,469,509	5,372,877
29. Nevada	NV	0 (10,350)	0	0	0	(21)	0
30. New Hampshire	NH	571,706	507,106	.202,618	.533,348	490,297	2,239,423
31. New Jersey	NJ	N 0	0	0	0	0	0
32. New Mexico	NM	218,826	108,030	15,263	.6,268	141,311	.248,699
33. New York	NY	232,912	354,009	.352,938	196,360	2,261,559	2,133,016
34. No. Carolina	NC	5,503,728	6,189,343	5,038,797	4,256,206	19,817,304	37,970,523
35. No. Dakota	ND	0	0	0	0	(1)	21
36. Ohio	OH	465,314	1,300	.71,613	.58,699	107,390	.96,095
37. Oklahoma	OK	77,308	122,979	.92,325	.82,931	194,751	.393,776
38. Oregon	OR	81,617	0	0	0	(36)	0
39. Pennsylvania	PA	9,414,833	9,210,848	2,919,288	4,776,594	19,334,533	33,870,761
40. Rhode Island	RI	313	0	0	0	(3)	0
41. So. Carolina	SC	1,192,783	1,366,868	.750,944	1,172,034	3,781,257	8,114,082
42. So. Dakota	SD	286,719	351,243	.268,074	.287,847	.593,978	1,786,138
43. Tennessee	TN	1,733,373	1,888,886	1,024,304	1,129,146	.5,212,814	12,832,052
44. Texas	TX	6,136,890	3,662,495	1,423,254	.600,762	3,668,596	1,162,240
45. Utah	UT	80,758	11,506	.3,117	.722	158,698	.160,858
46. Vermont	VT	891,475	1,876,064	1,272,086	.1,321,292	2,336,683	6,651,606
47. Virginia	VA	2,887,918	3,064,809	1,911,138	2,282,141	10,818,756	19,689,074
48. Washington	WA	1,498	.451	0	0	(30)	0
49. West Virginia	WV	907,345	361,886	.73,802	.21,069	222,731	.177,404
50. Wisconsin	WI	3,199,957	2,878,072	1,652,627	.1,171,898	2,718,898	8,588,030
51. Wyoming	WY	59,393	0	4,000	0	.5,705	0
52. American Samoa	AS	N 0	0	0	0	0	0
53. Guam	GU	N 0	0	0	0	0	0
54. Puerto Rico	PR	N 0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N 0	0	0	0	0	0
56. Northern Mariana Islands	MP	N 0	0	0	0	0	0
57. Canada	CN	N 0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX 0	0	0	0	0	0
59. Totals	(a)	48	85,939,606	82,589,705	52,295,580	54,544,576	226,775,095
<b>DETAILS OF WRITE-INS</b>		XXX					
5801.		XXX					
5802.		XXX					
5803.		XXX					
5898. Summary of remaining write-ins for Line 58 from overflow page		0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)		XXX	0	0	0	0	0

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

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

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

**NONE**

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

**PART 1 - LOSS EXPERIENCE**

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	.68,499	.0	.0	.0
2. Allied lines	.82,269	1,524,993	1,853.7	49.8
3. Farmowners multiple peril	0	.0	.0	.0
4. Homeowners multiple peril	1	.750	133,935.7	.0
5. Commercial multiple peril	2,861,036	2,800,717	.97.9	33.7
6. Mortgage guaranty	0	.0	.0	.0
8. Ocean marine	0	.0	.0	.0
9. Inland marine	42,343	(3,519)	(8.3)	.0
10. Financial guaranty	0	.0	.0	.0
11.1 Medical professional liability - occurrence	.612	.0	.0	.0
11.2 Medical professional liability - claims made	0	.0	.0	.0
12. Earthquake	.123	.0	.0	.0
13. Group accident and health	0	.0	.0	.0
14. Credit accident and health	0	.0	.0	.0
15. Other accident and health	0	.0	.0	.0
16. Workers' compensation	77,272,089	49,434,577	64.0	81.3
17.1 Other liability occurrence	921,552	22,316	2.4	.0
17.2 Other liability - claims made	.5,136	.0	.0	.0
17.3 Excess Workers' Compensation	0	.0	.0	.0
18.1 Products liability - occurrence	160,362	.669	.4	1.4
18.2 Products liability - claims made	0	.0	.0	.0
19.1,19.2 Private passenger auto liability	.26	134,411	522,187.9	.0
19.3,19.4 Commercial auto liability	1,058,119	454,111	42.9	75.7
21. Auto physical damage	317,424	280,285	.88.3	113.0
22. Aircraft (all perils)	0	.0	.0	.0
23. Fidelity	.886	.0	.0	.0
24. Surety	173,007	.0	.0	.0
26. Burglary and theft	.3,646	.0	.0	.0
27. Boiler and machinery	.11,931	.0	.0	.0
28. Credit	0	.0	.0	.0
29. International	0	.0	.0	.0
30. Warranty	0	.0	.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	.0
35. TOTALS	82,979,061	54,649,311	65.9	80.0
<b>DETAILS OF WRITE-INS</b>				
3401.				
3402.				
3403.				
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	.0	0.0	.0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

**PART 2 - DIRECT PREMIUMS WRITTEN**

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date	
1. Fire	.93,458	.141,162	.42,962	
2. Allied lines	.108,385	.150,006	.55,904	
3. Farmowners multiple peril	0	.0	.0	
4. Homeowners multiple peril	.4	.4	.0	
5. Commercial multiple peril	3,028,849	4,932,712	1,799,928	
6. Mortgage guaranty	0	.0	.0	
8. Ocean marine	0	.0	.0	
9. Inland marine	.46,151	.99,782	.12,981	
10. Financial guaranty	0	.0	.0	
11.1 Medical professional liability - occurrence	0	.0	.0	
11.2 Medical professional liability - claims made	0	.0	.0	
12. Earthquake	.468	.505	.0	
13. Group accident and health	0	.0	.0	
14. Credit accident and health	0	.0	.0	
15. Other accident and health	0	.0	.0	
16. Workers' compensation	.36,556,141	.75,783,831	.79,112,503	
17.1 Other liability-occurrence	1,049,853	1,784,879	.463,720	
17.2 Other liability - claims made	.12,157	.12,157	.1,583	
17.3 Excess Workers' Compensation	0	.0	.0	
18.1 Products liability - occurrence	.200,108	.292,717	.85,560	
18.2 Products liability - claims made	0	.0	.0	
19.1,19.2 Private passenger auto liability	.612	.612	.0	
19.3,19.4 Commercial auto liability	1,246,543	2,038,322	.583,866	
21. Auto physical damage	.383,251	.626,204	.151,756	
22. Aircraft (all perils)	0	.0	.0	
23. Fidelity	.1,677	.1,772	.1,772	
24. Surety	.19,817	.48,455	.266,165	
26. Burglary and theft	.3,691	.7,626	.889	
27. Boiler and machinery	.12,833	.18,860	.10,116	
28. Credit	0	.0	.0	
29. International	0	.0	.0	
30. Warranty	0	.0	.0	
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	42,763,998	85,939,606	82,589,705	
<b>DETAILS OF WRITE-INS</b>				
3401.				
3402.				
3403.				
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	.0	0.0	.0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

## **PART 3 (000 omitted)**

## **LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

## STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

### RESPONSE

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

### **Explanation:**

- 1.
- 2.
- 3.

### **Bar Code:**

1.  2 8 6 6 5 2 0 1 1 4 9 0 0 0 0 0 2
2.  2 8 6 6 5 2 0 1 1 4 5 5 0 0 0 0 0 2
3.  2 8 6 6 5 2 0 1 1 3 6 5 0 0 0 0 0 2

**OVERFLOW PAGE FOR WRITE-INS**

---

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
<b>NONE</b>		
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

**SCHEDULE B – VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
<b>NONE</b>		
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
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	0	0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
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
<b>NONE</b>		
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

**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	266,922,480	248,653,956
2. Cost of bonds and stocks acquired	18,193,329	27,176,409
3. Accrual of discount	29,996	51,925
4. Unrealized valuation increase (decrease)	(5,502,023)	7,379,780
5. Total gain (loss) on disposals	9,598,473	138,810
6. Deduct consideration for bonds and stocks disposed of	25,464,251	16,191,918
7. Deduct amortization of premium	108,026	286,482
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9)	263,669,978	266,922,480
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	263,669,978	266,922,480

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

## **SCHEDULE D - PART 1B**

## Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC 1 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ;
NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

Schedule DA - Part 1

**NONE**

Schedule DA - Verification

**NONE**

Schedule DB - Part A - Verification

**NONE**

Schedule DB - Part B - Verification

**NONE**

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part C - Section 2

**NONE**

Schedule DB - Verification

**NONE**

Schedule E Verification

**NONE**

Schedule A - Part 2

**NONE**

Schedule A - Part 3

**NONE**

Schedule B - Part 2

**NONE**

Schedule B - Part 3

**NONE**

Schedule BA - Part 2

**NONE**

Schedule BA - Part 3

**NONE**

## STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator <sup>(a)</sup>
17252M-AJ-9.....	CINTAS CORP.....		05/18/2011.....	KEY CAPITAL MARKETS.....	1,999,900	2,000,000	0	0	2FE
29267H-AB-5.....	ENDURANCE SPECIALTY HLDG.....	F.....	06/14/2011.....	VARIOUS.....	2,698,690	2,500,000	19,646	19,646	2FE
3899999 - Total - Bonds - Industrial, Misc.					4,698,590	4,500,000	19,646	19,646	XXX
8399997 - Total - Bonds - Part 3					4,698,590	4,500,000	19,646	19,646	XXX
8399999 - Total - Bonds					4,698,590	4,500,000	19,646	19,646	XXX
8999999 - Total - Preferred Stocks					0	XXX	0	0	XXX
9799999 - Total - Common Stocks					0	XXX	0	0	XXX
9899999 - Total - Preferred and Common Stocks					0	XXX	0	0	XXX
9999999 Totals					4,698,590	XXX	19,646	19,646	XXX

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

STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY

**SCHEDULE D - PART 4**

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

1 CUSIP Identifi- cation	2 Description	3 For- eign	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					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
										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.								
313372-PZ-1...	FEDERAL HOME LOAN BANK...		05/25/2011...	SECURITY CALLED BY ISSUER at 100.000...			2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	12,500	02/25/2026...	1FE...	
0599999 - Bonds - U.S. Governments							2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	0	12,500	XXX	XXX
106219-FG-8...	T BRAZOS RIVER AUTH WTR		05/31/2011...	SECURITY CALLED BY ISSUER at 100.000...			1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	76,306	02/15/2021...	1FE...
64711N-FR-1...	REV SER A NM NEW MEXICO FINANCE AUTHORITY		04/01/2011...	SECURITY CALLED BY ISSUER at 100.000...			5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	06/01/2025...	1FE...
3199999 - Total - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of...							1,705,000	1,705,000	1,705,000	1,705,000	0	0	0	0	0	1,705,000	0	0	0	76,307	XXX	XXX
855030-AK-8...	STAPLES INC...		04/01/2011...	MATURITY...			1,000,000	1,000,000	1,080,000	1,013,682	0	(13,682)	0	(13,682)	0	1,000,000	0	0	0	38,750	04/01/2011...	2FE...
3899999 - Bonds - Industrial and Miscellaneous							1,000,000	1,000,000	1,080,000	1,013,682	0	(13,682)	0	(13,682)	0	1,000,000	0	0	0	38,750	XXX	XXX
8399997 - Bonds - Part 4							5,205,000	5,205,000	5,285,000	2,718,682	0	(13,682)	0	(13,682)	0	5,205,000	0	0	0	127,557	XXX	XXX
8399999 - Total - Bonds							5,205,000	5,205,000	5,285,000	2,718,682	0	(13,682)	0	(13,682)	0	5,205,000	0	0	0	127,557	XXX	XXX
8999999 - Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
742718-10-9...	PROCTER & GAMBLE CO/THE		05/16/2011...	VARIOUS...			200,000,000	12,985,306	3,406,616	12,866,000	(9,459,384)	0	(9,459,384)	0	(9,459,384)	3,406,616	0	0	0	201,360		
9099999 - Common Stocks - Industrial and Miscellaneous							12,985,306	XXX	3,406,616	12,866,000	(9,459,384)	0	(9,459,384)	0	(9,459,384)	3,406,616	0	0	0	9,578,690	9,578,690	201,360
9799997 - Common Stocks - Part 4							12,985,306	XXX	3,406,616	12,866,000	(9,459,384)	0	0	(9,459,384)	0	3,406,616	0	0	0	9,578,690	9,578,690	201,360
9799999 - Total - Common Stocks							12,985,306	XXX	3,406,616	12,866,000	(9,459,384)	0	0	(9,459,384)	0	3,406,616	0	0	0	9,578,690	9,578,690	201,360
9899999 - Total - Preferred and Common Stocks							12,985,306	XXX	3,406,616	12,866,000	(9,459,384)	0	0	(9,459,384)	0	3,406,616	0	0	0	9,578,690	9,578,690	201,360
9999999 Totals							18,190,306	XXX	8,691,616	15,584,682	(9,459,384)	(13,682)	0	(9,473,066)	0	8,611,616	0	0	0	9,578,690	9,578,690	328,917

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

Schedule DB - Part A - Section 1  
**NONE**

Sch. DB - Pt. A - Sn. 1 - Footnote (a)  
**NONE**

Schedule DB - Part B - Section 1  
**NONE**

Sch. DB - Pt. B - Sn. 1 - Footnotes  
**NONE**

Schedule DB - Part D  
**NONE**

Schedule DL - Part 1  
**NONE**

Schedule DL - Part 2  
**NONE**

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

## **SCHEDULE E - PART 1 - CASH**

Month End Depository Balances							
1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter		
					6 First Month	7 Second Month	8 Third Month
Fifth Third Bank.....					6,050,457	20,152,865	20,400,622
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX					
0199999 Totals - Open Depositories	XXX	XXX			6,050,457	20,152,865	20,400,622
0399999 Total Cash on Deposit	XXX	XXX			6,050,457	20,152,865	20,400,622
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX			
0599999 Total	XXX	XXX			6,050,457	20,152,865	20,400,622

**STATEMENT AS OF JUNE 30, 2011 OF THE CINCINNATI CASUALTY COMPANY**

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

**Show Investments Owned End of Current Quarter**

**NONE**

E  
12



**DIRECTORS AND OFFICERS SUPPLEMENT FOR JUNE 30, 2011 OF THE CINCINNATI  
CASUALTY COMPANY**

**DIRECTOR AND OFFICER SUPPLEMENT**

Year To Date For The Period Ended 2011

NAIC Group Code ..... 0244

NAIC Company Code ..... 28665

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$	\$	\$

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 coverage provided in CMP packaged policies. \$.....