



PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT
For the Year Ended December 31, 2011
OF THE CONDITION AND AFFAIRS OF THE
CINCINNATI CASUALTY COMPANY

NAIC Group Code	00244 (Current Period)	00244 (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	United States					
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 Neal Lievestro (Name)		513-870-2000-4938 (Area Code) (Telephone Number) (Extension)			
	Eric_Lievestro@cinfin.com (E-Mail Address)		513-603-5500			

OFFICERS

Name	Title	Name	Title
STEVEN JUSTUS JOHNSTON #	CHIEF EXECUTIVE OFFICER	MICHAEL JAMES SEWELL #	CHIEF FINANCIAL OFFICER,
THOMAS ANTHONY JOSEPH	PRESIDENT	THERESA ANN HOFFER	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 ,	EXECUTIVE VICE PRESIDENT	JOHN JEFFERSON SCHIFF JR ,	CHAIRMAN OF THE EXECUTIVE
JOAN O'CONNOR SHEVCHIK ,	SENIOR VICE PRESIDENT	KENNETH WILLIAM STECHER # ,	COMMITTEE
CHARLES PHILIP STONEBURNER			CHAIRMAN OF THE BOARD

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 HOLLOWBECK
STEVEN JUSTUS JOHNSTON, THOMAS ANTHONY JOSEPH, WILLIAM RODNEY MCMILLEN, MARTIN JOSEPH MULLEN

DIRECTORS OR TRUSTEES

WILLIAM FORREST BAHL	GREGORY THOMAS BIER	DONALD JOSEPH DOYLE JR	MARTIN FRANCIS HOLLOWBECK
STEVEN JUSTUS JOHNSTON	THOMAS ANTHONY JOSEPH	WILLIAM RODNEY McMULLEN	MARTIN JOSEPH MULLEN
JACOB FERDINAND SCHERER	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 ofBUTLER.....

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.

THOMAS A. JOSEPH
PRESIDENT

MICHAEL J. SEWELL
CHIEF FINANCIAL OFFICER, SENIOR VICE
PRESIDENT

**THERESA A. HOFFER
VICE PRESIDENT, TREASURER**

Subscribed and sworn to before me this
17TH day of FEBRUARY, 2012

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

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	749,104	0.266	749,104		749,104	0.266
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	248,979	0.088	248,979		248,979	0.088
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.000			0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	109,950,658	39.145	109,950,658		109,950,658	39.145
1.43 Revenue and assessment obligations	27,675,594	9.853	27,675,594		27,675,594	9.853
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000			0	0.000
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000			0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	69,900,488	24.886	69,900,488		69,900,488	24.886
2.2 Unaffiliated non-U.S. securities (including Canada)	10,253,479	3.650	10,253,479		10,253,479	3.650
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	62,099,899	22.109	62,099,899		62,099,899	22.109
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for the production of income (including \$ of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments		0.000			0	0.000
11. Other invested assets		0.000			0	0.000
12. Total invested assets	280,878,201	100.000	280,878,201	0	280,878,201	100.000

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year.....	0
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 6).....	0
2.2 Additional investment made after acquisition (Part 2, Column 9).....	0
3. Current year change in encumbrances:	
3.1 Totals, Part 1, Column 13.....	0
3.2 Totals, Part 3, Column 11.....	0
4. Total gain (loss) on disposals, Part 3, Column 18.....	0
5. Deduct amounts received on disposals, Part 3, Column 15.....	0
6. Total foreign exchange change in book/adjusted carrying value.....	0
6.1 Totals, Part 1, Column 15.....	0
6.2 Totals, Part 3, Column 13.....	0
7. Deduct current year's other than temporary impairment recognized:	
7.1 Totals, Part 1, Column 12.....	0
7.2 Totals, Part 3, Column 10.....	0
8. Deduct current year's depreciation:	
8.1 Totals, Part 1, Column 11.....	0
8.2 Totals, Part 3, Column 9.....	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	0
10. Deduct total nonadmitted amounts.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	0

NONE

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

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 (Part 2, Column 7).....	0
2.2 Additional investment made after acquisition (Part 2, Column 8).....	0
3. Capitalized deferred interest and other:	
3.1 Totals, Part 1, Column 12.....	0
3.2 Totals, Part 3, Column 11.....	0
4. Accrual of discount.....	
5. Unrealized valuation increase (decrease):	
5.1 Totals, Part 1, Column 9.....	0
5.2 Totals, Part 3, Column 8.....	0
6. Total gain (loss) on disposals, Part 3, Column 18.....	0
7. Deduct amounts received on disposals, Part 3, Column 15.....	0
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:	
9.1 Totals, Part 1, Column 13.....	0
9.2 Totals, Part 3, Column 13.....	0
10. Deduct current year's other than temporary impairment recognized:	
10.1 Totals, Part 1, Column 11.....	0
10.2 Totals, Part 3, Column 10.....	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
12. Total valuation allowance.....	
13. Subtotal (Line 11 plus Line 12).....	0
14. Deduct total nonadmitted amounts.....	
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....	0
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 8)	0
2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3. Capitalized deferred interest and other:	
3.1 Totals, Part 1, Column 16.....	0
3.2 Totals, Part 3, Column 12.....	0
4. Accrual of discount.....	
5. Unrealized valuation increase (decrease):	
5.1 Totals, Part 1, Column 13	0
5.2 Totals, Part 3, Column 9	0
6. Total gain (loss) on disposals, Part 3, Column 19.....	0
7. Deduct amounts received on disposals, Part 3, Column 16.....	0
8. Deduct amortization of premium and depreciation.....	
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Totals, Part 1, Column 17.....	0
9.2 Totals, Part 3, Column 14.....	0
10. Deduct current year's other than temporary impairment recognized:	
10.1 Totals, Part 1, Column 15	0
10.2 Totals, Part 3, Column 11.....	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0
12. Deduct total nonadmitted amounts.....	
13. Statement value at end of current period (Line 11 minus Line 12).....	0

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....	266,922,480
2. Cost of bonds and stocks acquired, Part 3, Column 7.....	48,592,736
3. Accrual of discount.....	63,361
4. Unrealized valuation increase (decrease):	
4.1 Part 1, Column 12.....	(41,920)
4.2 Part 2, Section 1, Column 15.....	0
4.3 Part 2, Section 2, Column 13.....	3,028,129
4.4 Part 4, Column 11.....	(9,474,422)
5. Total gain (loss) on disposals, Part 4, Column 19.....	10,275,355
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....	36,972,031
7. Deduct amortization of premium.....	210,286
8. Total foreign exchange change in book/adjusted carrying value:	
8.1 Part 1, Column 15.....	0
8.2 Part 2, Section 1, Column 19.....	0
8.3 Part 2, Section 2, Column 16.....	0
8.4 Part 4, Column 15.....	0
9. Deduct current year's other than temporary impairment recognized:	
9.1 Part 1, Column 14.....	1,305,200
9.2 Part 2, Section 1, Column 17.....	0
9.3 Part 2, Section 2, Column 14.....	0
9.4 Part 4, Column 13.....	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	280,878,201
11. Deduct total nonadmitted amounts.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	280,878,201

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks **OWNED** December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	998,084	1,048,545	997,616	1,000,000
	2. Canada				
	3. Other Countries				
	4. Totals	998,084	1,048,545	997,616	1,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	109,950,658	118,106,659	109,861,763	110,210,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	27,675,594	29,868,468	27,654,856	27,735,000
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	69,900,488	74,327,707	70,047,941	70,931,000
	9. Canada	6,537,612	7,463,460	6,551,930	6,500,000
	10. Other Countries	3,715,867	3,762,585	3,755,615	3,500,000
	11. Totals	80,153,967	85,553,752	80,355,486	80,931,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	218,778,303	234,577,423	218,869,721	219,876,000
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
	19. Total Preferred Stocks	0	0	0	0
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	62,099,899	62,099,899	45,915,189	
	21. Canada				
	22. Other Countries				
	23. Totals	62,099,899	62,099,899	45,915,189	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	62,099,899	62,099,899	45,915,189	
	26. Total Stocks	62,099,899	62,099,899	45,915,189	
	27. Total Bonds and Stocks	280,878,201	296,677,322	264,784,910	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1		749,104		248,979		998,084	0.5	3,149,825	1.6	998,084	
1.2 Class 2						0	0.0	0	0.0		
1.3 Class 3						0	0.0	0	0.0		
1.4 Class 4						0	0.0	0	0.0		
1.5 Class 5						0	0.0	0	0.0		
1.6 Class 6						0	0.0	0	0.0		
1.7 Totals	0	749,104	0	248,979	0	998,084	0.5	3,149,825	1.6	998,084	0
2. All Other Governments											
2.1 Class 1						0	0.0	0	0.0		
2.2 Class 2						0	0.0	0	0.0		
2.3 Class 3						0	0.0	0	0.0		
2.4 Class 4						0	0.0	0	0.0		
2.5 Class 5						0	0.0	0	0.0		
2.6 Class 6						0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 Class 1						0	0.0	0	0.0		
3.2 Class 2						0	0.0	0	0.0		
3.3 Class 3						0	0.0	0	0.0		
3.4 Class 4						0	0.0	0	0.0		
3.5 Class 5						0	0.0	0	0.0		
3.6 Class 6						0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1	1,980,000	26,390,728	53,869,736	27,710,194		109,950,658	50.3	114,779,305	56.6	109,950,658	
4.2 Class 2						0	0.0	0	0.0		
4.3 Class 3						0	0.0	0	0.0		
4.4 Class 4						0	0.0	0	0.0		
4.5 Class 5						0	0.0	0	0.0		
4.6 Class 6						0	0.0	0	0.0		
4.7 Totals	1,980,000	26,390,728	53,869,736	27,710,194	0	109,950,658	50.3	114,779,305	56.6	109,950,658	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	549,169	6,609,079	7,618,689	8,346,064		23,123,001	10.6	28,133,297	13.9	23,123,001	
5.2 Class 2		1,980,000	2,572,593			4,552,593	2.1	4,552,228	2.2	4,552,593	
5.3 Class 3						0	0.0	0	0.0		
5.4 Class 4						0	0.0	0	0.0		
5.5 Class 5						0	0.0	0	0.0		
5.6 Class 6						0	0.0	0	0.0		
5.7 Totals	549,169	8,589,079	10,191,282	8,346,064	0	27,675,594	12.7	32,685,524	16.1	27,675,594	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	4,999,148	9,484,808	10,877,698			25,361,655	11.6	27,524,028	13.6	21,377,845	3,983,810
6.2 Class 2	6,140,923	15,201,185	30,700,658	990,501		53,033,268	24.2	23,675,614	11.7	41,913,742	11,119,525
6.3 Class 3		1,106,165				1,106,165	0.5	1,139,516	0.6	1,106,165	
6.4 Class 4						0	0.0	0	0.0		
6.5 Class 5						0	0.0	0	0.0		
6.6 Class 6		652,880				652,880	0.3	0	0.0	652,880	
6.7 Totals	11,140,072	26,445,038	41,578,356	990,501	0	80,153,967	36.6	52,339,158	25.8	65,050,632	15,103,335
7. Hybrid Securities											
7.1 Class 1						0	0.0	0	0.0		
7.2 Class 2						0	0.0	0	0.0		
7.3 Class 3						0	0.0	0	0.0		
7.4 Class 4						0	0.0	0	0.0		
7.5 Class 5						0	0.0	0	0.0		
7.6 Class 6						0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1						0	0.0	0	0.0		
8.2 Class 2						0	0.0	0	0.0		
8.3 Class 3						0	0.0	0	0.0		
8.4 Class 4						0	0.0	0	0.0		
8.5 Class 5						0	0.0	0	0.0		
8.6 Class 6						0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	7,528,317	43,233,720	72,366,124	36,305,237	0	159,433,398	72.9	XXX	XXX	155,449,588	3,983,810
9.2 Class 2	6,140,923	17,181,185	33,273,251	990,501	0	57,585,861	26.3	XXX	XXX	46,466,335	11,119,525
9.3 Class 3	0	1,106,165	0	0	0	1,106,165	0.5	XXX	XXX	1,106,165	0
9.4 Class 4	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.6 Class 6	0	652,880	0	0	0	652,880	0.3	XXX	XXX	652,880	0
9.7 Totals	13,669,241	62,173,950	105,639,375	37,295,738	0	(b) 218,778,303	100.0	XXX	XXX	203,674,968	15,103,335
9.8 Line 9.7 as a % of Col. 6	6.2	28.4	48.3	17.0	0.0	100.0	XXX	XXX	XXX	93.1	6.9
10. Total Bonds Prior Year											
10.1 Class 1	3,961,175	46,108,381	63,994,026	59,522,873	0	XXX	XXX	173,586,454	85.5	169,606,638	3,979,816
10.2 Class 2	2,017,088	9,140,289	17,070,465	0	0	XXX	XXX	28,227,842	13.9	28,227,842	0
10.3 Class 3	0	1,139,516	0	0	0	XXX	XXX	1,139,516	0.6	1,139,516	0
10.4 Class 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Class 5	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.6 Class 6	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.7 Totals	5,978,263	56,388,186	81,064,490	59,522,873	0	XXX	XXX	(b) 202,953,812	100.0	198,973,996	3,979,816
10.8 Line 10.7 as a % of Col. 8	2.9	27.8	39.9	29.3	0.0	XXX	XXX	100.0	XXX	98.0	2.0
11. Total Publicly Traded Bonds											
11.1 Class 1	7,528,317	39,249,910	72,366,124	36,305,237		155,449,588	71.1	169,606,638	83.6	155,449,588	XXX
11.2 Class 2	6,140,923	17,181,185	22,153,726	990,501		46,466,335	21.2	28,227,842	13.9	46,466,335	XXX
11.3 Class 3		1,106,165				1,106,165	0.5	1,139,516	0.6	1,106,165	XXX
11.4 Class 4						0	0.0	0	0.0	0	XXX
11.5 Class 5						0	0.0	0	0.0	0	XXX
11.6 Class 6		652,880				652,880	0.3	0	0.0	652,880	XXX
11.7 Totals	13,669,241	58,190,140	94,519,850	37,295,738	0	203,674,968	93.1	198,973,996	98.0	203,674,968	XXX
11.8 Line 11.7 as a % of Col. 6	6.7	28.6	46.4	18.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.2	26.6	43.2	17.0	0.0	93.1	XXX	XXX	XXX	93.1	XXX
12. Total Privately Placed Bonds											
12.1 Class 1		3,983,810				3,983,810	1.8	3,979,816	2.0	XXX	3,983,810
12.2 Class 2		11,119,525				11,119,525	5.1	0	0.0	XXX	11,119,525
12.3 Class 3						0	0.0	0	0.0	XXX	0
12.4 Class 4						0	0.0	0	0.0	XXX	0
12.5 Class 5						0	0.0	0	0.0	XXX	0
12.6 Class 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	3,983,810	11,119,525	0	0	15,103,335	6.9	3,979,816	2.0	XXX	15,103,335
12.8 Line 12.7 as a % of Col. 6	0.0	26.4	73.6	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	1.8	5.1	0.0	0.0	6.9	XXX	XXX	XXX	XXX	6.9

(a) Includes \$ 15,103,335 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ current year, \$ prior year of bonds with Z designations and \$ current year, \$ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ current year, \$ prior year of bonds with 5* designations and \$ current year, \$ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations		749,104		248,979		998,084	0.5	3,149,825	1.6	998,084	
1.2 Residential Mortgage-Backed Securities						0	0.0				
1.3 Commercial Mortgage-Backed Securities						0	0.0				
1.4 Other Loan-Backed and Structured Securities						0	0.0				
1.5 Totals	0	749,104	0	248,979	0	998,084	0.5	3,149,825	1.6	998,084	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0				
2.5 Totals	0	0	0	0	0	0	0.0	0		0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations						0	0.0	0	0.0		
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0				
3.5 Totals	0	0	0	0	0	0	0.0	0		0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	1,980,000	26,390,728	53,869,736	27,710,194		109,950,658	50.3	114,779,305	56.6	109,950,658	
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0				
4.5 Totals	1,980,000	26,390,728	53,869,736	27,710,194	0	109,950,658	50.3	114,779,305	56.6	109,950,658	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	549,169	8,589,079	10,191,282	8,346,064		27,675,594	12.7	32,685,524	16.1	27,675,594	
5.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
5.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0				
5.5 Totals	549,169	8,589,079	10,191,282	8,346,064	0	27,675,594	12.7	32,685,524	16.1	27,675,594	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	11,140,072	26,445,038	41,578,356	990,501		80,153,967	36.6	52,339,158	25.8	65,050,632	15,103,335
6.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
6.4 Other Loan-Backed and Structured Securities						0	0.0				
6.5 Totals	11,140,072	26,445,038	41,578,356	990,501	0	80,153,967	36.6	52,339,158	25.8	65,050,632	15,103,335
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0				
7.5 Totals	0	0	0	0	0	0	0.0	0		0	0
8. Parent, Subsidiaries, and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
8.4 Other Loan-Backed Structured Securities						0	0.0				
8.5 Totals	0	0	0	0	0	0	0.0	0		0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Distribution by Type	Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues										
	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	13,669,241	62,173,950	105,639,375	37,295,738	0	218,778,303	100.0	XXX	XXX	203,674,968	15,103,335
9.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals	13,669,241	62,173,950	105,639,375	37,295,738	0	218,778,303	100.0	XXX	XXX	203,674,968	15,103,335
9.6 Lines 9.5 as a % Col. 6	6.2	28.4	48.3	17.0	0.0	100.0	XXX	XXX	XXX	93.1	6.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,978,263	56,388,186	81,064,490	59,522,873	0	XXX	XXX	202,953,812	100.0	198,973,996	3,979,816
10.2 Residential Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	5,978,263	56,388,186	81,064,490	59,522,873	0	XXX	XXX	202,953,812	100.0	198,973,996	3,979,816
10.6 Line 10.5 as a % of Col. 8	2.9	27.8	39.9	29.3	0.0	XXX	XXX	100.0	XXX	98.0	2.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	13,669,241	58,190,140	94,519,850	37,295,738		203,674,968	93.1	198,973,996	98.0	203,674,968	XXX
11.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	XXX
11.5 Totals	13,669,241	58,190,140	94,519,850	37,295,738	0	203,674,968	93.1	198,973,996	98.0	203,674,968	XXX
11.6 Line 11.5 as a % of Col. 6	6.7	28.6	46.4	18.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.2	26.6	43.2	17.0	0.0	93.1	XXX	XXX	XXX	93.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		3,983,810	11,119,525			15,103,335	6.9	3,979,816	2.0	XXX	15,103,335
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	3,983,810	11,119,525	0	0	15,103,335	6.9	3,979,816	2.0	XXX	15,103,335
12.6 Line 12.5 as a % of Col. 6	0.0	26.4	73.6	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	1.8	5.1	0.0	0.0	6.9	XXX	XXX	XXX	XXX	6.9

Schedule DA - Verification Between Yrs

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 Between Yrs

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2
NONE

Schedule B - Part 3
NONE

Schedule BA - Part 1
NONE

Schedule BA - Part 2
NONE

Schedule BA - Part 3
NONE

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Fair Value	Fair Value		10 Rate Used to Obtain Fair Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3 Code	4 F or e i g n	5 Bond CHAR			8 Par Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 Admitted When Paid	19 Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity	
Bonds - U.S. Governments - Issuer Obligations																						
313376-FE-0	FEDERAL HOME LOAN BANK				1FE	248,975	102,7900	.256,975	250,000	.248,979		.4			3.300	.3,330	JD	.688		11/14/2011	.12/01/2026	
912810-DW-5	US TREASURY N/B				1	149,531	128,2890	.192,434	.150,000	.149,853		.28			.7,250	.7,270	MN	.1,404	.10,875	.01/27/1993	.05/15/2016	
912828-RD-4	US TREASURY N/B				1	599,109	99,8560	.599,136	.600,000	.599,251		.142			.0,125	.0,200	FA	.253		.09/07/2011	.08/31/2013	
0199999	Bonds - U.S. Governments - Issuer Obligations					997,616	XXX	1,048,545	1,000,000	998,084		0	174	0	0	XXX	XXX		2,345	10,875	XXX	XXX
0599999	Bonds - U.S. Governments - Subtotals - U.S. Governments					997,616	XXX	1,048,545	1,000,000	998,084		0	174	0	0	XXX	XXX		2,345	10,875	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																						
016248-70-3	TX ALIEF INDPT SCHL DIST GO				1FE	.885,000	.100,4520	.889,000	.885,000	.885,000					4,000	.4,000	FA	13,373	.35,400	.04/16/2003	.02/15/2014	
074527-JM-5	TX BEAUMONT INDPT SCHL DIST GO				1FE	3,085,000	.109,6750	.3,383,474	3,085,000	.3,085,000					4,625	.4,620	FA	53,902	.142,681	.02/22/2008	.02/15/2024	
097437-PH-4	ID BOISE CITY INDPT SCHL DIST GO				1FE	.491,455	.115,3130	.576,565	.500,000	.494,468		.712			4,125	.4,310	FA	.8,594	.20,625	.06/12/2007	.08/01/2018	
129271-ND-0	MI CALEDONIA CMNTY SCHLS GO				1FE	1,071,463	.107,0510	.1,150,798	.1,075,000	.1,072,276		.204			4,400	.4,430	MN	.7,883	.47,300	.05/25/2007	.05/01/2022	
167484-2G-8	IL CHICAGO GO				1FE	1,396,472	.106,6650	.1,493,310	.1,400,000	.1,399,183		.386			3,750	.3,780	JJ	.26,250	.52,500	.11/20/2003	.01/01/2014	
193792-DX-3	IL COLES & CUMBERLAND CNTYS GO				1FE	1,300,000	.107,1700	.1,393,210	1,300,000	.1,300,000					3,950	.3,950	FA	21,396	.51,350	.09/14/2005	.02/01/2016	
193792-DY-1	IL COLES & CUMBERLAND CNTYS GO				1FE	1,386,164	.106,7740	.1,484,159	.1,390,000	.1,388,064		.337			4,000	.4,030	FA	23,167	.55,600	.09/14/2005	.02/01/2017	
19624K-FG-1	TX COLONY GO				1FE	1,187,561	.108,8690	.1,295,541	.1,190,000	.1,188,532		.159			4,300	.4,310	FA	19,331	.51,170	.01/10/2006	.08/15/2019	
215260-JJ-0	IL COOK COUNTY SCHL DIST GO				1FE	2,315,000	.103,7230	.2,401,187	2,315,000	.2,315,000					3,750	.3,750	JD	.7,234	.86,813	.12/10/2003	.12/01/2013	
215291-GF-6	IL COOK CNTY SCHL DIST GO				1FE	.773,388	.108,1000	.837,775	.775,000	.774,210		.97			4,150	.4,160	JD	.2,680	.32,163	.06/22/2005	.12/01/2018	
232291-RR-7	OH CUYAHOGA FALLS GO				1FE	2,095,000	.106,9180	.2,239,932	2,095,000	.2,095,000					3,500	.3,500	JD	.6,110	.73,325	.03/24/2004	.12/01/2014	
241559-LL-5	MS DE SOTO CNTY SCHL DIST GO				1FE	1,980,060	.105,4780	.2,109,560	2,000,000	.1,989,251		.1,459			4,000	.4,090	MN	13,333	.80,000	.05/24/2005	.05/01/2018	
244127-VP-8	TX DEER PARK INDPT SCHL DIST GO				1FE	2,285,000	.108,4290	.2,477,603	2,285,000	.2,285,000					4,500	.4,500	FA	38,845	.102,825	.07/15/2008	.02/15/2024	
262633-KV-1	IL DU PAGE CNTY GO				1FE	1,041,802	.108,7270	.1,136,197	1,045,000	.1,043,229		.234			4,050	.4,070	JJ	.21,161	.42,323	.05/23/2005	.07/01/2018	
346424-RL-0	TX FORNEY INDEPENDENT SCHOOL DIS				1FE	1,380,000	.109,6000	.1,512,480	1,380,000	.1,380,000					4,150	.4,150	FA	21,635	.57,270	.07/12/2005	.08/15/2018	
355514-KK-5	MI FRASER PUB SCHL DIST GO				1FE	1,816,305	.106,7120	.1,942,158	1,820,000	.1,817,915		.283			4,050	.4,070	MN	12,285	.73,710	.05/25/2005	.05/01/2018	
386154-P5-1	TX GRAND PRAIRIE INDPT SCHL DIST GO				1FE	4,993,500	.100,6290	.5,031,450	5,000,000	.4,996,067		.228			5,200	.5,200	FA	98,222	.260,000	.07/12/2002	.02/15/2024	
430901-CA-4	CO HIGHLANDS RANCH METRO DIST				1FE	1,250,000	.108,7090	.1,358,863	.1,250,000	.1,250,000					4,100	.4,100	JD	2,278	.51,250	.07/08/2005	.06/15/2018	
430905-CK-3	CO HIGHLANDS RANCH GO				1FE	2,690,000	.109,4640	.2,944,582	2,690,000	.2,690,000					4,100	.4,100	JD	.9,191	.110,290	.07/08/2005	.12/01/2018	
445042-5F-7	TX HUMBLE INDPT SCHOOL DIST				1FE	4,215,985	.111,9370	.4,740,532	4,235,000	.4,219,058		.954			4,700	.4,740	FA	75,195	.199,045	.03/12/2008	.02/15/2024	
455421-KA-4	IN MARION CNTY PUBLIC LIBRARY GO				1FE	3,296,568	.105,0400	.3,466,320	3,300,000	.3,298,317		.186			4,300	.4,300	JJ	.70,950	.141,900	.08/17/2006	.07/01/2019	
494656-WR-8	WA KING & SNOHOMISH CNTYS GO				1FE	1,447,579	.106,1780	.1,539,581	.1,450,000	.1,449,460		.267			3,650	.3,670	JD	.4,410	.52,925	.11/26/2003	.12/01/2013	
494656-WU-1	WA KING & SNOHOMISH CNTYS GO				1FE	.980,000	.103,0780	.1,010,164	.980,000	.980,000					3,550	.3,550	JD	.2,899	.34,790	.11/26/2003	.12/01/2012	
494656-XR-7	WA KING & SNOHOMISH CNTYS GO				1FE	1,700,000	.108,3580	.1,842,086	1,700,000	.1,700,000					3,550	.3,550	JD	.5,029	.60,350	.02/19/2004	.12/01/2014	
495224-JG-5	WA KING CNTY SCHL DIST GO				1FE	5,756,347	.111,1960	.6,421,569	5,775,000	.5,761,120		.1,103			4,250	.4,280	JD	20,453	.245,438	.05/10/2007	.12/01/2021	
507408-JD-5	IL LAKE & MCHENRY CNTYS CMNTY SCHLS GO				1FE	3,140,000	.105,6060	.3,316,028	3,140,000	.3,140,000					4,000	.4,000	JJ	.62,800	.125,600	.05/20/2005	.01/01/2017	
510336-NY-2	MI LAKE ORION CMNTY SCHL DIST GO				1FE	3,130,000	.108,1150	.3,384,000	3,130,000	.3,130,000					4,150	.4,150	MN	21,649	.129,895	.01/26/2006	.05/01/2019	
512804-RZ-0	OH LAKOTA LOC SCHL DIST GO				1FE	2,625,000	.109,8210	.2,882,801	.2,625,000	.2,625,000					4,300	.4,300	JD	.9,406	.112,875	.12/20/2005	.12/01/2019	
549187-WU-2	TX LUBBOCK GO				1FE	.895,000	.100,4530	.895,000	.895,000	.895,000					3,950	.3,950	FA	.13,355	.35,353	.07/24/2003	.02/15/2013	
576544-SA-9	AK MATANUSKA-SUSITNA BORO GO				1FE	1,465,000	.107,0020	.1,567,579	.1,465,000	.1,465,000					3,750	.3,750	AO	.13,734	.54,938	.01/30/2004	.04/01/2014	
586145-UY-8	TN MEMPHIS GO				1FE	2,970,000	.109,3470	.3,280,410	3,000,000	.2,973,929		.1,597			4,125	.4,210	AO	.30,938	.123,750	.05/20/2009	.04/01/2024	
597749-YX-2	TX MIDLAND GO				1FE	2,509,970	.111,0980	.2,794,115	2,515,000	.2,512,063		.344			4,200	.4,210	MS	.35,210	.105,630	.01/24/2006	.03/01/2019	
64763F-CV-9	LA NEW ORLEANS PUB IMPT GO				1FE	1,365,000	.103,2390	.1,409,212	1,365,000	.1,365,000					5,300	.5,300	JD	.6,029	.72,346	.03/14/2002	.12/01/2022	
656678-QS-1	PA NORTH ALLEGHENY SCHL DIST GO				1FE	1,410,000	.106,3000	.1,498,830	1,410,00													

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					Interest					Dates	
		3 Code	4 F o r e i n g	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 Admitted Amount Due & Accrued	19 When Paid	20 Amount Rec. During Year	21 Acquired	22 Maturity	
68825E-TN-9..	WI OSHKOSH GO				1FE	440,000	103,5450	.455,598	.440,000	.440,000					4.100	.4,100	JD	.1,503	.18,040	.02/12/2003	.12/01/2014	
68825E-TP-4..	WI OSHKOSH GO				1FE	665,000	103,6370	.689,186	.665,000	.665,000					4.200	.4,200	JD	2,328	.27,930	.02/12/2003	.12/01/2015	
68825E-TQ-2..	WI OSHKOSH GO				1FE	695,000	103,7280	.720,910	.695,000	.695,000					4.300	.4,300	JD	2,490	.29,885	.02/12/2003	.12/01/2016	
68825E-TQ-2..	WI PALMYRA-EAGLE AREA SCHL																					
697165-BW-7..	DIST GO				1FE	1,565,000	100,6480	.1,575,141	.1,565,000	.1,565,000					4.000	.4,000	MS	20,867	.62,600	.04/03/2003	.03/01/2014	
704879-P8-2..	TX PEARLAND INDPT SCHL DIST				1FE	2,470,000	112,2960	.2,773,711	.2,470,000	.2,470,000					4.250	.4,250	FA	.39,657	.104,975	.01/10/2007	.02/15/2020	
716400-FH-4..	MI PETOSKEY PUB SCHL DIST GO				1FE	1,900,000	108,0100	.2,052,190	.1,900,000	.1,900,000					4.150	.4,150	MN	13,142	.78,850	.05/13/2005	.05/01/2017	
718814-XW-1..	AZ PHOENIX GO				1FE	4,858,950	109,0940	.5,454,700	.5,000,000	.4,883,178		.6,712			4.500	.4,750	JJ	112,500	.225,000	.03/06/2008	.07/01/2024	
802207-LV-0..	TX SANTA FE INDEPENDENT SCHOOL D				1FE	1,485,000	103,3260	.1,534,391	.1,485,000	.1,485,000					4.100	.4,100	FA	.23,001	.60,885	.05/20/2005	.02/15/2017	
802207-LW-8..	TX SANTA FE INDEPENDENT SCHOOL DIST GO				1FE	1,552,636	103,1120	.1,603,392	.1,555,000	.1,553,865		.160			4.125	.4,130	FA	.24,232	.64,144	.05/20/2005	.02/15/2018	
844215-QB-2..	MI SOUTHFIELD PUB SCHLS GO				1FE	4,759,854	108,4390	.5,167,118	.4,765,000	.4,761,043		.336			4.400	.4,410	MN	.34,943	.209,660	.05/25/2007	.05/01/2021	
844424-E5-6..	TX SOUTHLAKE GO				1FE	.847,977	.107,7780	.932,280	.865,000	.851,354		.828			4.375	.4,540	FA	.14,297	.37,844	.02/20/2008	.02/15/2024	
849653-PG-9..	PA SPRING GROVE AREA SCHL DIST GO				1FE	1,976,800	103,7020	.2,074,040	.2,000,000	.1,979,332		.1,074			4.300	.4,400	AO	.21,500	.86,000	.05/19/2009	.10/01/2025	
865015-HA-2..	OH SUGARCREEK LOC SCHL DIST GO				1FE	1,098,141	.106,5980	.1,172,578	.1,100,000	.1,099,585		.205			3.800	.3,820	JD	.3,483	.41,800	.10/22/2003	.12/01/2013	
866854-ED-0..	DIST GO				1FE	1,025,000	.106,3570	.1,090,159	.1,025,000	.1,025,000					3.600	.3,600	MS	.12,300	.36,900	.02/17/2004	.03/01/2014	
917661-ZY-9..	MI UTICA CMNTY SCHLS GO				1FE	.994,910	.108,3210	.1,083,210	.1,000,000	.996,937		.349			4.200	.4,240	MN	.7,000	.42,000	.01/10/2006	.05/01/2019	
930863-XO-3..	NC WAKE CNTY GO				1FE	.500,000	.104,6810	.523,405	.500,000	.500,000					4.000	.4,000	AO	.5,000	.20,000	.09/18/2003	.04/01/2014	
940858-WL-3..	NV WASHOE CNTY SCHL DIST GO				1FE	1,891,286	.105,4000	.1,997,330	.1,895,000	.1,893,876		.300			4.100	.4,110	JD	.6,475	.77,695	.02/25/2003	.06/01/2015	
941521-BM-7..	WI WATERFORD GRADED JT SCHL DIST GO				1FE	1,269,632	.106,3390	.1,355,822	.1,275,000	.1,273,625		.577			3.500	.3,550	AO	.11,156	.44,625	.02/19/2004	.04/01/2014	
942860-MK-0..	IL WAUKEGAN GO				1FE	1,850,000	.107,3450	.1,985,883	.1,850,000	.1,850,000					4.050	.4,050	JD	.208	.74,925	.09/15/2005	.12/30/2017	
943099-ER-8..	WI WAUKESHA SCHL DIST GO				1FE	1,000,000	.100,7210	.1,007,210	.1,000,000	.1,000,000					3.500	.3,500	AO	.8,750	.35,000	.07/10/2003	.04/01/2012	
951452-NR-8..	MI WEST BLOOMFIELD SCHL DIST GO				1FE	1,909,542	.107,9650	.2,067,530	.1,915,000	.1,912,201		.462			4.000	.4,030	MN	.12,767	.76,600	.05/19/2005	.05/01/2017	
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations		109,861,763	XXX	118,106,659	110,210,000	109,950,658	0		19,738	0	0	XXX	XXX	XXX	1,188,828	4,620,399	XXX	XXX				
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)		109,861,763	XXX	118,106,659	110,210,000	109,950,658	0		19,738	0	0	XXX	XXX	XXX	1,188,828	4,620,399	XXX	XXX				
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																						
IN BLACKFORD CNTY SCHL BLDG																						
092347-FH-1..	REV				.2FE	1,000,000	.109,3130	.1,093,130	.1,000,000	.1,000,000					4.150	.4,150	JJ	.19,136	.41,500	.07/13/2005	.01/15/2018	
106214-FK-0..	TX BRAZOS RIVER AUTH				1FE	1,350,000	.100,1440	.1,351,944	.1,350,000	.1,350,000					5.650	.5,650	AO	.19,069	.76,275	.03/26/2002	.04/01/2023	
13281K-QE-1..	NJ CAMDEN CNTY IMP AUTH REV				1FE	4,160,000	.109,4260	.4,552,122	.4,160,000	.4,160,000					4.050	.4,050	MS	.56,160	.168,480	.05/20/2005	.09/01/2017	
WI CENTRAL BROWN WATER AUTH																						
152708-AP-8..	REV				1FE	3,454,224	.108,0790	.3,744,937	.3,465,000	.3,458,689		.775			4.050	.4,080	JD	.11,694	.140,333	.06/15/2005	.12/01/2018	
283821-G9-1..	TX EL PASO WATER & SEWER				1FE	2,000,000	.104,4210	.2,088,420	.2,000,000	.2,000,000					4.150	.4,150	MS	.27,667	.83,000	.08/26/2003	.03/01/2013	
342815-UA-3..	FL MUNICIPAL LOAN COUNCIL				2FE	1,570,511	.105,6330	.1,663,720	.1,575,000	.1,572,593		.365			4.000	.4,030	AO	.15,750	.63,000	.09/13/2005	.10/01/2017	
35483L-DJ-1..	IN FRANKLIN TWP SCH BLDG				1FE	1,669,406	.105,0380	.1,759,387	.1,675,000	.1,674,296		.653			3.550	.3,590	JJ	.27,419	.59,463	.07/10/2003	.07/15/2013	
TX HOUSTON COMMUNITY COLLEGE																						
44236P-DS-4..	REVS				1FE	3,041,407	.108,6070	.3,307,083	.3,045,000	.3,041,977		.186			4.350	.4,360	FA	.50,040	.132,458	.02/13/2008	.02/15/2024	
474176-JY-1..	LA JEFFERSON SALES TAX REV				1FE	1,970,180	.112,2620	.2,245,240	.2,000,000	.1,974,505		.1,758			4.500	.4,650	JD	.7,500	.90,000	.05/28/2009	.12/01/2022	
569567-AR-1..	IN MARION HIGH SCHL BLDG CORP				2FE	1,980,000	.104,9720	.2,078,446	.1,980,000	.1,980,000					4.000	.4,000	JJ	.36,520	.79,200	.03/20/2003	.07/15/2015	
626207-LB-8..	GA MUNICIPAL ELEC AUTH				1FE	1,045,000	.105,1950	.1,099,288	.1,045,000	.1,045,000					3.800	.3,800	MN	.6,618	.39,710	.10/10/2003	.11/01/2013	
649905-DX-1..	NY NEW YORK ST DORM REV				1FE	1,976,300	.110,6720	.2,213,440	.2,000,000	.1,979,582		.1,134			4.750	.4,850	AO	.23,750	.95,000	.05/29/2009	.10/01/2024	
947142-DK-8..	TX CITY OF WEATHERFORD REV				1FE	2,437,828	.109,4800	.2,671,312	.2,440,000	.2,438,953		.200			4.100	.4,110	MS	.33,347	.100,040	.07/27/2005	.09/01/2016	

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ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3 Code	4 F or e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B.A.C.V.	16 Rate of	17 Effective Rate of	18 Admitted When Paid	19 Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity	
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations		27,654,856	XXX	29,868,468		27,735,000	27,675,594	0		5,070	0	0	XXX	XXX	XXX	334,669	1,168,458	XXX	XXX			
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions		27,654,856	XXX	29,868,468		27,735,000	27,675,594	0		5,070	0	0	XXX	XXX	XXX	334,669	1,168,458	XXX	XXX			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																						
025816-BB-4..	AMERICAN EXPRESS CO.				1FE..	1,993,500	129,4620	.2,589,240	2,000,000	.1,994,750		.501				.8,125	.8,170	MN	18,507	.162,500	.05/13/2009	.05/20/2019
05348E-AL-3..	AVALONBAY COMMUNITIES..				2FE..	524,680	112,9000	.564,500	.500,000	.518,344		(3,393)				5,750	4,860	MS	8,465	.28,750	.01/27/2010	.09/15/2016
05463H-AA-9..	AXIS SPECIALTY FINANCE..				2FE..	3,034,950	104,8630	.3,145,890	3,000,000	.3,032,523		(2,427)				5,875	5,710	JD	14,688	.176,250	.01/26/2011	.06/01/2020
084670-BB-3..	BERKSHIRE HATHAWAY INC.				1FE..	998,310	103,0930	.1,030,930	1,000,000	.998,431		.121				2,200	2,230	FA	8,311	.08/10/2011	.08/15/2016	
122014-AE-3..	BURLINGTON RESOURCES..				1FE..	994,330	149,2400	1,492,400	1,000,000	.996,402		.221				9,125	9,180	AO	22,813	.91,250	.10/09/1991	.10/01/2021
125509-BS-7..	CIGNA CORP..				2FE..	990,420	99,1330	.991,330	1,000,000	.990,501		.81				4,000	4,110	FA	5,667	.89,500	.11/03/2011	.02/15/2022
127055-AG-6..	CABOT CORP..				2FE..	1,779,529	106,9400	.1,914,226	1,790,000	.1,782,534		.1,357				5,000	5,100	AO	22,375	.09/29/2009	.10/01/2016	
17252M-AJ-9..	CINTAS CORP..				2FE..	1,999,900	102,9140	.2,058,280	2,000,000	.1,999,920		.20				2,850	2,850	JD	4,750	.29,767	.05/18/2011	.06/01/2016
244217-BG-9..	JOHN DEERE CAPITAL CORP..				1FE..	2,979,720	101,4340	.3,043,020	3,000,000	.2,999,428		.2,695				7,000	7,090	MS	61,833	.210,000	.03/15/2002	.03/15/2012
25459H-AT-2..	DIRECTV HOLDINGS LLC..				2FE..	2,074,140	109,3080	.2,186,160	2,000,000	.2,068,120		(6,020)				5,200	4,690	MS	30,622	.104,000	.01/26/2011	.03/15/2020
26882P-AT-9..	ENTERPRISE RENT-A-CAR FINANCE..				2FE..	1,028,750	113,0520	.1,130,520	1,000,000	.1,019,425		(4,407)				5,900	5,330	MN	7,539	.59,000	.10/19/2009	.11/15/2015
26884L-AA-7..	EQT CORP..				2FE..	1,993,360	116,7710	.2,335,420	2,000,000	.1,994,743		.499				8,125	8,170	JD	13,542	.162,500	.05/12/2009	.06/01/2019
26884L-AB-5..	EOT CORP..				2FE..	990,850	100,5400	1,000,400	1,000,000	.990,959		.109				4,875	4,990	MN	7,313	.11/03/2011	.11/15/2021	
29265N-AS-7..	ENERGEN CORP..				2FE..	1,999,760	99,3780	.1,987,560	2,000,000	.1,999,826		.66				4,625	4,620	MS	37,514	.08/02/2011	.09/01/2021	
38141E-A2-5..	GOLDMAN SACHS GROUP INC..				1FE..	2,079,760	111,8060	.2,236,120	2,000,000	.2,063,683		(6,719)				7,500	6,920	FA	56,667	.150,000	.05/27/2009	.02/15/2019
44416B-DH-8..	HUDSON UNITED BANK..				1FE..	1,994,400	102,2520	.2,045,040	2,000,000	.1,999,720		.721				7,000	7,030	MN	17,889	.140,000	.05/01/2002	.05/15/2012
448579-AC-6..	HYATT HOTELS CORPS..				2FE..	2,987,130	102,5970	.3,077,910	3,000,000	.2,988,068		.938				3,875	3,970	FA	45,854	.08/04/2011	.08/15/2016	
46625H-AT-7..	JPMORGAN CHASE & CO..				1FE..	2,040,000	103,9750	.2,079,500	2,000,000	.2,005,102		(4,820)				5,750	5,480	JJ	57,181	.115,000	.01/02/2003	.01/02/2013
46625H-HN-3..	JPMORGAN CHASE & CO..				1FE..	1,995,880	105,8500	.2,117,000	2,000,000	.1,997,924		.793				4,650	4,690	JD	7,750	.93,000	.05/13/2009	.06/01/2014
494550-AK-2..	KINDER MORGAN ENER PART..				2FE..	4,014,360	101,1370	.4,045,480	4,000,000	.4,000,405		(1,910)				7,125	7,070	MS	83,917	.285,000	.03/14/2002	.03/15/2012
53079E-AV-7..	LIBERTY MUTUAL GROUP..				2FE..	2,967,870	.95,2630	.2,857,890	3,000,000	.2,969,169		.1,299				5,000	5,130	JD	12,500	.78,333	.08/02/2011	.06/01/2021
55277J-AC-2..	MF GLOBAL HLDGS LTD..				6FE..	.694,800	.32,6440	.652,880	2,000,000	(.652,880)		(41,920)				6,250	6,250	FA			.08/03/2011	.08/08/2016
56585A-AD-4..	MARATHON PETROLEUM CORP..				2FE..	3,015,650	104,9920	.3,149,760	3,000,000	.3,014,702		(948)				5,125	5,050	MS	51,250	.89,688	.01/28/2011	.03/01/2021
570535-AJ-3..	MARKEL CORP..				2FE..	2,518,900	103,3210	.2,583,025	2,500,000	.2,518,388		(513)				5,350	5,250	JD	11,146	.66,875	.07/14/2011	.06/01/2021
580645-AE-9..	MCGRAW-HILL INC..				1FE..	1,870,080	105,8400	.2,116,800	2,000,000	.1,902,577		.13,070				5,900	6,920	AO	24,911	.118,000	.05/19/2009	.11/15/2017
638612-AK-7..	NATIONWIDE FINANCIAL SERVICE..				2FE..	3,142,770	.99,4170	.2,982,510	3,000,000	.3,138,142		(4,628)				5,375	4,750	MS	43,000	.80,625	.08/02/2011	.03/25/2021
652478-BX-5..	NEWS AMERICA HOLDINGS..				2FE..	.607,080	.120,4660	.602,330	.500,000	.579,508		(14,643)				8,000	4,290	AO	8,222	.40,000	.01/26/2010	.10/17/2016
655844-BC-1..	NORFOLK SOUTHERN CORP..				2FE..	1,995,000	.121,4740	.2,428,940	2,000,000	.1,996,077		.408				5,900	5,930	JD	5,244	.118,000	.05/27/2009	.06/15/2019
693476-AT-0..	PNC FUNDING CORP..				2FE..	2,040,860	107,9990	.2,159,980	2,000,000	.2,026,959		(6,187)				5,250	4,860	MN	13,417	.105,000	.08/24/2009	.11/15/2015
693476-BF-9..	PNC FUNDING CORP..				1FE..	1,995,820	121,1380	.2,422,760	2,000,000	.1,996,648		.337				6,700	6,720	JD	7,817	.134,000	.06/04/2009	.06/10/2019
7425A0-AW-0..	PRINCIPAL LIFE GLOBAL..				1FE..	1,989,280	108,0520	.2,161,040	2,000,000	.1,996,493		.984				5,050	5,110	MS	29,739	.101,000	.03/03/2003	.03/15/2015
744320-BT-1..	PRUDENTIAL FINANCIAL INC..				2FE..	992,370	101,0000	.1,010,000	1,000,000	.992,446		.76				4,500	4,590	MN	.5,625		.11/10/2011	.11/16/2021
86764P-AE-9..	SUNOCO INC..				3FE..	1,170,000	.112,2350	.1,122,350	1,000,000	.1,106,165		(28,403)				9,625	6,010	AO	20,319	.96,250	.08/25/2009	.04/15/2015
879668-AH-0..	TEMPLE-INLAND INC..				2FE..	1,132,887	102,0860	.1,164,801	1,041,000	.1,140,616		.1,100				7,875	7,970	MN	14,976	.89,854	.05/01/2002	.05/01/2012
89417E-AG-4..	TRAVELERS CO INC..				1FE..	1,917,160	106,4970	.2,129,940	2,000,000	.1,923,638		.6,478				3,900	4,420	MN	13,000	.78,000	.01/27/2011	.11/01/2020
91913Y-AD-2..	VALERO ENERGY CORP..				2FE..	.997,500	101,7660	.1,017,660	1,000,000	.999,902		.327				6,875	6,910	AO	14,514	.68,750	.04/10/2002	.04/15/2012
92933W-AA-6..	WEA FINANCE/WT FIN AUST..																					

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i n g	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations		80,355,486	XXX	85,553,752	80,931,000	80,153,967		(41,920)		(94,431)	1,305,200		0	XXX	XXX	XXX	964,869	3,774,266	XXX	XXX	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)		80,355,486	XXX	85,553,752	80,931,000	80,153,967		(41,920)		(94,431)	1,305,200		0	XXX	XXX	XXX	964,869	3,774,266	XXX	XXX	
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations		218,869,721	XXX	234,577,423	219,876,000	218,778,303		(41,920)		(69,450)	1,305,200		0	XXX	XXX	XXX	2,490,711	9,573,998	XXX	XXX	
8399999 Subtotals - Total Bonds		218,869,721	XXX	234,577,423	219,876,000	218,778,303		(41,920)		(69,450)	1,305,200		0	XXX	XXX	XXX	2,490,711	9,573,998	XXX	XXX	

E10.3

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

NONE

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ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	Fair Value		9 Rate per Share Used To Obtain Fair Value	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 Foreign			7 Fair Value	8 Fair Value		10 Actual Cost	11 Declared but Unpaid	12 Amount Received During Year	13 Nonadmitted Declared But Unpaid	14 Unrealized Valuation Increase/ (Decrease)	15 Current Year's Other Than Temporary Impairment Recognized	16 Total Change in B./A.C.V. (13-14)		
Industrial and Miscellaneous (Unaffiliated)																	
053015-10-3...	AUTOMATIC DATA PROCESSING...			72,000,000	3,888,720	54,010	3,888,720	2,958,508	28,440	103,680		.556,560		.556,560		L	08/10/2010
09247X-10-1...	BLACKROCK INC.			10,000,000	1,782,400	178,240	1,782,400	1,591,339		55,000		(123,400)		(123,400)		L	08/10/2010
260003-10-8...	DOVER CORP.			90,000,000	5,224,500	58,050	5,224,500	2,808,858		106,200		(36,000)		(36,000)		L	05/26/2009
26441C-10-5...	DUKE ENERGY CORP.			198,900,000	4,375,800	22,000	4,375,800	1,344,175		196,911		833,391		833,391		L	04/03/2006
291011-10-4...	EMERSON ELECTRIC CO.			90,000,000	4,193,100	46,590	4,193,100	2,934,427		129,150		(952,200)		(952,200)		L	06/16/2009
370334-10-4...	GENERAL MILLS INC.			82,000,000	3,313,620	40,410	3,313,620	2,987,842		25,010		325,778		325,778		L	08/18/2011
372460-10-5...	GENUINE PARTS CO.			15,000,000	918,000	61,200	918,000	476,795	6,750	26,400		147,900		147,900		L	10/23/2003
418056-10-7...	HASBRO INC.			42,500,000	1,355,325	31,890	1,355,325	1,942,319		48,875		(588,294)		(588,294)		L	01/25/2011
438516-10-6...	HONEYWELL INTERNATIONAL INC.			50,000,000	2,717,500	54,350	2,717,500	1,694,595		68,500		59,500		59,500		L	06/15/2009
458140-10-0...	INTEL CORP.			42,000,000	1,018,500	24,250	1,018,500	984,249		32,861		135,240		135,240		L	04/29/2010
46625H-10-0...	JP MORGAN CHASE...			46,500,000	1,546,125	33,250	1,546,125	1,987,154		37,200		(426,405)		(426,405)		L	03/08/2010
478160-10-4...	JOHNSON & JOHNSON			25,000,000	1,639,500	65,580	1,639,500	1,248,750		56,250		93,250		93,250		L	10/07/2003
524660-10-7...	LEGGETT & PLATT INC.			47,500,000	1,094,400	23,040	1,094,400	1,004,397		13,300		90,003		90,003		L	11/21/2011
535678-10-6...	LINEAR TECHNOLOGY CORP.			36,000,000	1,081,080	30,030	1,081,080	.985,093		34,560		(164,160)		(164,160)		L	03/08/2010
594918-10-4...	MICROSOFT CORP.			80,000,000	2,076,800	25,960	2,076,800	2,005,032		27,200		(41,532)		(41,532)		L	11/21/2011
595017-10-4...	MICROCHIP TECHNOLOGY INC.			37,000,000	1,355,310	36,630	1,355,310	.997,028		38,517		89,540		89,540		L	03/09/2010
670346-10-5...	NUCOR CORP.			22,500,000	.890,325	39,570	.890,325	1,003,854	8,213	32,625		(95,625)		(95,625)		L	03/08/2010
717081-10-3...	PFIZER INC.			236,400,000	5,115,696	21,640	5,115,696	4,174,824		189,120		976,332		976,332		L	10/16/2009
74005P-10-4...	PRAXAIR INC.			25,000,000	2,672,500	106,900	2,672,500	1,993,390		50,000		285,750		285,750		L	01/25/2010
847560-10-9...	SPECTRA ENERGY CORP.			314,450,000	9,669,338	30,750	9,669,338	4,794,586		333,317		1,811,232		1,811,232		L	04/29/2010
902973-30-4...	U.S. BANCORP			80,000,000	2,164,000	27,050	2,164,000	1,973,376		10,000		190,624		190,624		L	11/21/2011
913017-10-9...	UNITED TECHNOLOGIES CORP.			40,000,000	2,923,600	73,090	2,923,600	3,026,682		.74,600		(225,200)		(225,200)		L	11/04/2010
976657-10-6...	WISCONSIN ENERGY CORP.			31,000,000	1,083,760	34,960	1,083,760	.997,915				85,845		85,845		L	11/21/2011
909999 - Industrial and Miscellaneous (Unaffiliated)				62,099,899	XXX	62,099,899	45,915,189	66,703	1,665,976	0	3,028,129	0	3,028,129	0	XXX	XXX	
9799999 Total Common Stocks				62,099,899	XXX	62,099,899	45,915,189	66,703	1,665,976	0	3,028,129	0	3,028,129	0	XXX	XXX	
9899999 Total Preferred and Common Stocks				62,099,899	XXX	62,099,899	45,915,189	66,703	1,665,976	0	3,028,129	0	3,028,129	0	XXX	XXX	

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

.....2 , the total \$ value (included in Column 8) of all such issues \$1,355,310

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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
Bonds - U.S. Governments								
313376-FE-0.....	FEDERAL HOME LOAN BANK.....		11/14/2011.....	BNY CONVERGEX.....	XXX.....	248,975.....	250,000.....	
912828-RD-4.....	US TREASURY N/B.....		09/07/2011.....	DEUTSCHE BANK.....	XXX.....	599,109.....	600,000.....	.16.....
059999 - Bonds - U.S. Governments						848,084.....	850,000.....	16.....
Bonds - Industrial and Miscellaneous (Unaffiliated)								
.05463H-AA-9.....	AXIS SPECIALTY FINANCE.....		01/26/2011.....	DUNCAN WILLIAMS.....	XXX.....	3,034,950.....	3,000,000.....	29,375.....
.084670-BB-3.....	BERKSHIRE HATHAWAY INC.....		08/10/2011.....	GOLDMAN SACHS.....	XXX.....	998,310.....	1,000,000.....	
125509-BS-7.....	CIGNA CORP.....		11/03/2011.....	MERRILL LYNCH.....	XXX.....	990,420.....	1,000,000.....	
17252M-AJ-9.....	CINTAS CORP.....		05/18/2011.....	KEY CAPITAL MARKETS.....	XXX.....	1,999,900.....	2,000,000.....	
25459H-AT-2.....	DIRECTV HOLDINGS LLC.....		01/26/2011.....	RBC CAPITAL MARKETS.....	XXX.....	2,074,140.....	2,000,000.....	39,289.....
26884L-AB-5.....	EQT CORP.....		11/03/2011.....	DEUTSCHE BANK.....	XXX.....	990,850.....	1,000,000.....	.135.....
29265N-AS-7.....	ENERGEN CORP.....		08/02/2011.....	BANK OF AMERICA.....	XXX.....	1,999,760.....	2,000,000.....	
448579-AC-6.....	HYATT HOTELS CORPS.....		08/04/2011.....	JP MORGAN.....	XXX.....	2,987,130.....	3,000,000.....	
53079E-AV-6.....	LIBERTY MUTUAL GROUP.....		08/02/2011.....	KEY CAPITAL MARKETS.....	XXX.....	2,967,870.....	3,000,000.....	30,000.....
55277J-AC-2.....	MF GLOBAL HLDGS LTD.....		08/03/2011.....	JEFFERIES & CO.....	XXX.....	2,000,000.....	2,000,000.....	
56585A-AD-4.....	MARATHON PETROLEUM CORP.....		01/28/2011.....	MORGAN STANLEY.....	XXX.....	3,015,650.....	3,000,000.....	.285.....
570535-AJ-3.....	MARKEL CORP.....		07/14/2011.....	STIFEL NICOLAUS & CO.....	XXX.....	2,518,900.....	2,500,000.....	17,462.....
638612-AK-7.....	NATIONWIDE FINANCIAL SERVICE.....		08/02/2011.....	KEY CAPITAL MARKETS.....	XXX.....	3,142,770.....	3,000,000.....	58,229.....
744320-BT-1.....	PRUDENTIAL FINANCIAL INC.....		11/10/2011.....	CREDIT SUISSE.....	XXX.....	.992,370.....	1,000,000.....	
89417E-AG-4.....	TRAVELERS CO INC.....		01/27/2011.....	JP MORGAN.....	XXX.....	1,917,160.....	2,000,000.....	19,500.....
98417E-AK-6.....	XSTRATA CANADA FIN CORP.....	A.....	11/03/2011.....	JP MORGAN.....	XXX.....	1,997,480.....	2,000,000.....	
29267H-AB-5.....	ENDURANCE SPECIALTY HLDG.....	F.....	06/14/2011.....	VARIOUS.....	XXX.....	2,698,690.....	2,500,000.....	19,646.....
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						36,326,350.....	36,000,000.....	213,921.....
8399997 - Bonds - Subtotals - Bonds - Part 3						37,174,434.....	36,850,000.....	213,937.....
8399998 - Bonds - Summary item from Part 5 for Bonds						2,500,000.....	2,500,000.....	0.....
8399999 - Bonds - Subtotals - Bonds						39,674,434.....	39,350,000.....	213,937.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
370334-10-4.....	GENERAL MILLS INC.....		08/18/2011.....	STERNE AGEE & LEACH.....	.82,000,000.....	2,987,842.....	XXX.....	
418056-10-7.....	HASBRO INC.....		01/25/2011.....	BLOOMBERG TRADEBOOK.....	21,500,000.....	.952,839.....	XXX.....	
524660-10-7.....	LEGGETT & PLATT INC.....		11/21/2011.....	BLOOMBERG TRADEBOOK.....	.47,500,000.....	1,004,397.....	XXX.....	
594918-10-4.....	MICROSOFT CORP.....		11/21/2011.....	STERNE AGEE & LEACH.....	.40,000,000.....	1,001,932.....	XXX.....	
902973-30-4.....	U S BANCORP.....		11/21/2011.....	MORGAN STANLEY.....	.80,000,000.....	1,973,376.....	XXX.....	
976657-10-6.....	WISCONSIN ENERGY CORP.....		11/21/2011.....	BLOOMBERG TRADEBOOK.....	.31,000,000.....	.997,915.....	XXX.....	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						8,918,301.....	XXX.....	0.....
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						8,918,301.....	XXX.....	0.....
9799999 - Common Stocks - Subtotals - Common Stocks						8,918,301.....	XXX.....	0.....
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						8,918,301.....	XXX.....	0.....
9999999 Totals						48,592,736.....	XXX.....	213,937.....

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

E14

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1 CUSIP Identification	2 Description	3 For eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10	11	Change in Book/Adjusted Carrying Value				17	18	19	20	21 Paid for Accrued Interest and Dividends	
											12 Book/ Adjusted Carrying Value at Disposal	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	
Bonds - U.S. Governments																				
313372-PZ-1	FEDERAL HOME LOAN BANK		02/09/2011	BNY CONVERGEX	05/25/2011	SECURITY CALLED at 100.0	2,500,000	2,500,000	2,500,000	2,500,000				0				0	0	12,500
0599999	- Bonds - U.S. Governments						2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	0	0	0	12,500
8399998	- Bonds - Subtotals - Bonds						2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	0	0	0	12,500
9999999	Totals						2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	0	0	0	12,500	0

E15

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE E - PART 1 - CASH

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

TOTALS OF DEPARTMENTAL BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR						
1. January	6,471,133	4. April	6,050,457	7. July	18,609,844	10. October
2. February	3,032,320	5. May	20,152,865	8. August	4,507,446	11. November
3. March	4,130,355	6. June	20,400,622	9. September	232,234	12. December

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

NONE

E26

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE CINCINNATI CASUALTY COMPANY

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ	B POLICYHOLDER SECURITY	355,000	388,462		
4. Arkansas	AR	B POLICYHOLDER SECURITY	299,764	301,887		
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE	B POLICYHOLDER SECURITY	199,914	218,960		
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	B POLICYHOLDER SECURITY	99,902	128,289		
12. Hawaii	HI					
13. Idaho	ID	B POLICYHOLDER SECURITY	271,957	317,111		
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA	B POLICYHOLDER SECURITY	365,000	376,822		
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B POLICYHOLDER SECURITY	248,979	256,975		
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B POLICYHOLDER SECURITY	318,783	355,133		
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B POLICYHOLDER SECURITY	349,796	369,903		
33. New York	NY					
34. North Carolina	NC	B POLICYHOLDER SECURITY	500,000	523,405		
35. North Dakota	ND					
36. Ohio	OH	B POLICYHOLDER SECURITY, POLICY HOLDER SECURITY	4,103,696	4,408,582		
37. Oklahoma	OK					
38. Oregon	OR	B POLICYHOLDER SECURITY	375,000	410,347		
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC	B POLICY HOLDER SECURITY	300,000	325,287		
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA	B POLICYHOLDER SECURITY	599,251	599,136		
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	XXX	0	0	0	0
59. Total	XXX	XXX	8,387,043	8,980,301	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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