



QUARTERLY STATEMENT

As of June 30, 2020
of the Condition and Affairs of the

PROGRESSIVE CASUALTY INSURANCE COMPANY

NAIC Group Code..... 155, 155 (Current Period) (Prior Period)	NAIC Company Code..... 24260	Employer's ID Number..... 34-6513736
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 19, 1956	Commenced Business..... December 11, 1956	
Statutory Home Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	440-461-5000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	440-395-4460 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO <i>(Name)</i>	440-395-4460 <i>(Area Code) (Telephone Number)</i>
	FINANCIAL_REPORTING@PROGRESSIVE.COM <i>(E-Mail Address)</i>	440-603-5500 <i>(Fax Number)</i>

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

OFFICERS

Name	Title	Name	Title
GEOFFREY THOMAS SOUSER	PRESIDENT	PETER JAMES ALBERT	SECRETARY
PATRICK SEAN BRENNAN	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
KAREN BARONE BAILO	(VICE PRESIDENT)	KIARA COX BERGLUND	(VICE PRESIDENT)
ALAN JAY BLOCK	(VICE PRESIDENT)	TODD LOZON BRACKETT	(VICE PRESIDENT)
STEVEN ANTHONY BROZ	(VICE PRESIDENT)	WILLIAM LEO CLAWSON #	(VICE PRESIDENT)
CHARLES ERNEST CONOVER	(VICE PRESIDENT)	BRIAN DOUGLAS COURTNEY	(VICE PRESIDENT)
CHRISTINA LYNN CREWS	(ASST. SECRETARY)	JAMES CHARLES CURTIS	(VICE PRESIDENT)
HEATHER ELIZABETH DAY	(VICE PRESIDENT)	MATTHEW HERRICK DOWNING	(VICE PRESIDENT)
MICHAEL VINCENT ESPOSITO	(VICE PRESIDENT)	JAMES EDWARD GLENN, JR.	(VICE PRESIDENT)
JOHN CHARLES JONES	(VICE PRESIDENT)	JAMES LEE KUSMER	(ASST. TREASURER)
NEIL JOSEPH LENANE	(VICE PRESIDENT)	LYNN NAVARRE MAJOR	(VICE PRESIDENT)
RONALD PAUL MAROTTO	(VICE PRESIDENT)	HEATHER MARIE MURRAY	(VICE PRESIDENT)
ANDREW JOHN QUIGG	(VICE PRESIDENT)	CARRIE FISHER RADIVOYEVTCH	(VICE PRESIDENT)
JAY CHADWICK VANANTWERP	(VICE PRESIDENT)	VIDA PAULE ZIEDONIS	(VICE PRESIDENT)

DIRECTORS OR TRUSTEES

CHARLES ERNEST CONOVER	RICHARD RUSSELL CRAWLEY	JOHN ALLEN CURTISS, JR.	HEATHER ELIZABETH DAY
KATHRYN MARGARET LEMIEUX	MARK DONALD NIEHAUS	GEOFFREY THOMAS SOUSER	

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

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

_____ (Signature) GEOFFREY THOMAS SOUSER 1. (Printed Name) PRESIDENT (Title)	_____ (Signature) CHRISTINA LYNN CREWS 2. (Printed Name) ASSISTANT SECRETARY (Title)	_____ (Signature) JAMES LEE KUSMER 3. (Printed Name) ASSISTANT TREASURER (Title)
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Subscribed and sworn to before me
This 10TH day of AUGUST, 2020

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 _____

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.....	5,464,162,055		5,464,162,055	6,356,198,357
2. Stocks:				
2.1 Preferred stocks.....	232,875,576		232,875,576	221,390,286
2.2 Common stocks.....	2,486,462,190		2,486,462,190	2,445,405,797
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	407,459,068		407,459,068	411,386,547
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....	30,026,982		30,026,982	31,757,048
5. Cash (\$....6,352,826), cash equivalents (\$....2,440,436,592) and short-term investments (\$....554,680,666).....	3,001,470,084		3,001,470,084	205,913,084
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....	9,815,311	9,470,752	344,559	177,552,288
9. Receivables for securities.....	49,491,762		49,491,762	264,752
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	11,681,763,028	9,470,752	11,672,292,276	9,849,868,159
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	33,594,990		33,594,990	31,933,471
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	71,761,054	20,822,407	50,938,647	229,707,160
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	1,473,988,675		1,473,988,675	1,381,367,131
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	81,089,329		81,089,329	9,544,500
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	100,773,244		100,773,244	58,158,402
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	252,158,749	172,046,617	80,112,132	91,499,446
21. Furniture and equipment, including health care delivery assets (\$.....0).....	117,337,108	117,337,108	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	200,660,843	197,247,679	3,413,164	10,699,862
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	14,013,127,020	516,924,563	13,496,202,457	11,662,778,130
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	14,013,127,020	516,924,563	13,496,202,457	11,662,778,130

DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. STATE UNEARNED SURCHARGE RECOVERABLE.....	3,413,164		3,413,164	3,064,108
2502. PREPAID EXPENSES.....	186,631,434	186,631,434	0	
2503. MISCELLANEOUS OTHER ASSETS.....	10,616,245	10,616,245	0	754
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	7,635,000
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	200,660,843	197,247,679	3,413,164	10,699,862

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,016,657,893).....	2,908,388,240	2,932,616,726
2. Reinsurance payable on paid losses and loss adjustment expenses.....	358,004,391	279,683,801
3. Loss adjustment expenses.....	664,175,880	637,962,590
4. Commissions payable, contingent commissions and other similar charges.....	14,982,883	28,451,513
5. Other expenses (excluding taxes, licenses and fees).....	495,696,008	404,912,881
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	64,113,061	70,632,586
7.1 Current federal and foreign income taxes (including \$.....25,572,521 on realized capital gains (losses)).....	193,044,795	54,230,363
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....3,106,669,453 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	2,983,626,042	2,746,166,192
10. Advance premium.....	18,041,991	13,905,046
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(80,703,862)	28,113,572
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	50,362,113	7,114,080
15. Remittances and items not allocated.....		
16. Provision for reinsurance (including \$.....0 certified).....		56,725
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....	187,266,716	175,219,000
19. Payable to parent, subsidiaries and affiliates.....	1,496,453,504	1,197,252,291
20. Derivatives.....		
21. Payable for securities.....	345,173,060	28,492,031
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	27,392,006	22,471,013
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,726,016,828	8,627,280,410
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	9,726,016,828	8,627,280,410
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,000,000	3,000,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	1,148,080,545	1,105,684,504
35. Unassigned funds (surplus).....	2,619,105,084	1,926,813,216
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	3,770,185,629	3,035,497,720
38. Totals (Page 2, Line 28, Col. 3).....	13,496,202,457	11,662,778,130

DETAILS OF WRITE-INS

2501. STATE PLAN LIABILITY.....	21,010,903	17,692,294
2502. OTHER LIABILITIES.....	4,490,277	4,232,369
2503. ESCHEATABLE PROPERTY.....	1,890,826	546,350
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	27,392,006	22,471,013
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.... 1,142,424,154).....	1,101,839,696	1,016,206,946	2,127,606,396
1.2 Assumed..... (written \$.... 8,532,914,448).....	8,089,462,327	7,410,523,319	15,500,073,522
1.3 Ceded..... (written \$.... 4,934,928,902).....	4,688,352,174	4,298,410,175	8,991,799,519
1.4 Net..... (written \$.... 4,740,409,700).....	4,502,949,849	4,128,320,090	8,635,880,399
DEDUCTIONS:			
2. Losses incurred (current accident year \$.... 2,236,257,338):			
2.1 Direct.....	551,272,436	620,895,826	1,315,399,325
2.2 Assumed.....	4,039,425,980	4,286,597,719	9,248,530,934
2.3 Ceded.....	2,341,797,414	2,503,271,352	5,390,118,299
2.4 Net.....	2,248,901,002	2,404,222,193	5,173,811,960
3. Loss adjustment expenses incurred.....	409,219,828	392,744,946	814,505,280
4. Other underwriting expenses incurred.....	1,200,303,009	874,626,047	1,756,787,865
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,858,423,839	3,671,593,186	7,745,105,105
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	644,526,010	456,726,904	890,775,294
INVESTMENT INCOME			
9. Net investment income earned.....	104,140,633	122,728,636	380,337,901
10. Net realized capital gains (losses) less capital gains tax of \$.... 25,572,521.....	98,935,653	58,657,347	67,346,011
11. Net investment gain (loss) (Lines 9 + 10).....	203,076,286	181,385,983	447,683,912
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.... 1,475,051 amount charged off \$.... 77,318,883).....	(75,843,832)	(32,947,332)	(66,578,096)
13. Finance and service charges not included in premiums.....	11,412,229	11,776,387	24,604,471
14. Aggregate write-ins for miscellaneous income.....	8,483,467	(11,114,067)	(13,804,475)
15. Total other income (Lines 12 through 14).....	(55,948,136)	(32,285,012)	(55,778,100)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	791,654,160	605,827,875	1,282,681,106
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).....	791,654,160	605,827,875	1,282,681,106
19. Federal and foreign income taxes incurred.....	167,473,438	120,805,162	172,248,585
20. Net income (Line 18 minus Line 19) (to Line 22).....	624,180,722	485,022,713	1,110,432,521
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	3,035,497,720	2,411,184,749	2,411,184,749
22. Net income (from Line 20).....	624,180,722	485,022,713	1,110,432,521
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.... (17,185,292).....	42,909,063	312,572,780	364,702,328
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	25,370,705	(17,874,498)	(7,320,542)
27. Change in nonadmitted assets.....	(3,980)	(38,110,381)	(91,353,741)
28. Change in provision for reinsurance.....	56,725		(56,725)
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.....	42,396,041	42,950,759	83,908,861
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			(835,000,000)
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	(221,368)	446,691	(999,730)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	734,687,908	785,008,064	624,312,972
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	3,770,185,629	3,196,192,813	3,035,497,720

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. FINANCE AND SERVICE CHARGE REVENUE ASSUMED.....	7,776,429	7,709,367	15,911,918
1402. MISCELLANEOUS INCOME.....	5,954,773	3,606,137	10,148,512
1403. SERVICE BUSINESS REVENUE.....	18,074	28,763	57,614
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(5,265,809)	(22,458,334)	(39,922,519)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	8,483,467	(11,114,067)	(13,804,475)
3701. CHANGE IN ELIMINATION IN DEFERRED UNREALIZED GAIN (LOSS) PER SSAP 25.....	(221,368)	446,691	(999,730)
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(221,368)	446,691	(999,730)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	4,694,776,751	4,148,781,072	8,635,966,385
2. Net investment income.....	121,174,572	128,239,201	401,073,948
3. Miscellaneous income.....	(17,646,361)	(31,831,130)	(53,814,817)
4. Total (Lines 1 through 3).....	4,798,304,962	4,245,189,143	8,983,225,515
5. Benefit and loss related payments.....	2,266,353,727	2,134,202,891	4,688,423,899
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,512,514,575	1,095,941,824	2,427,557,215
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$..... 13,173,951 tax on capital gains (losses).....	54,231,527	(22,102,336)	336,704,847
10. Total (Lines 5 through 9).....	3,833,099,829	3,208,042,379	7,452,685,961
11. Net cash from operations (Line 4 minus Line 10).....	965,205,133	1,037,146,764	1,530,539,555
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	4,281,694,083	2,102,876,857	7,104,277,994
12.2 Stocks.....	112,148,177	77,149,953	97,930,059
12.3 Mortgage loans.....			
12.4 Real estate.....	1,932,421	22,016,139	39,387,644
12.5 Other invested assets.....	177,621,240	(826,909)	37,140,969
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(2,329)	3,961	2,678
12.7 Miscellaneous proceeds.....	316,681,029	144,673,525	32,022,701
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	4,890,074,621	2,345,893,526	7,310,762,045
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	3,296,146,659	3,003,014,519	8,228,100,001
13.2 Stocks.....	118,082,557	63,632,323	150,095,266
13.3 Mortgage loans.....			
13.4 Real estate.....	4,854,483	3,625,910	13,054,731
13.5 Other invested assets.....	(2,928)	(733,535)	61,289,976
13.6 Miscellaneous applications.....	49,227,010	2,962,970	
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,468,307,781	3,072,502,187	8,452,539,974
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	1,421,766,840	(726,608,661)	(1,141,777,929)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	42,396,041	42,950,759	83,908,861
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			835,000,000
16.6 Other cash provided (applied).....	366,188,986	(249,415,092)	65,762,164
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	408,585,027	(206,464,333)	(685,328,975)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	2,795,557,000	104,073,770	(296,567,349)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	205,913,084	502,480,433	502,480,433
19.2 End of period (Line 18 plus Line 19.1).....	3,001,470,084	606,554,203	205,913,084

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

20.0001			
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NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

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

The Ohio DOI requires insurance companies domiciled in the state of Ohio to prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Ohio DOI. No deviations from NAIC statutory accounting practices ("NAIC SAP") were used in preparing these statutory-basis financial statements, except for the NAIC's limited-time exception allowing the classification of policyholder credits related to COVID-19 as an underwriting expense instead of a reduction of premium. The NAIC issued INT 20-08 providing a limited-time exception to NAIC SAP which allows the Company to recognize policyholder credits related to COVID-19 as an underwriting expense (Page 4, Line 4) rather than a reduction of premium (Page 4, Line 1) when a policy endorsement allowing for discretionary payments to policyholders due to COVID-19 related issues was filed with the DOI prior to June 15, 2020. This limited-time exception will expire on January 1, 2021.

During the quarter ended June 30, 2020, the Company reported \$259,459,448 in policyholder credits to personal auto policyholders in response to the expected reduction in auto accident frequency and the financial hardships imposed by the impact of COVID-19 social distancing and shelter-in-place restrictions ("COVID-19 restrictions"). These credits represented 20% of monthly premiums for customers with a policy in force each of April 30 and May 31, 2020. In accordance with INT 20-08, the Company has included these policyholder credits in underwriting expense (Page 4, Line 4) rather than a reduction of premium (Page 4, Line 1) due to the Company filing a policy endorsement with the DOI to provide these credits to policyholders. The table below illustrates that there were no other deviations from NAIC SAP and that the permitted practice described above has no net impact on either Net Income or Surplus.

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) PROGRESSIVE CASUALTY INSURANCE COMPANY state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 624,180,722	\$ 1,110,432,521
(2) State Prescribed Practices that increase/decrease NAIC SAP					
(3) State Permitted Practices that increase/decrease NAIC SAP					
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 624,180,722	\$ 1,110,432,521
SURPLUS					
(5) PROGRESSIVE CASUALTY INSURANCE COMPANY state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,770,185,629	\$ 3,035,497,720
(6) State Prescribed Practices that increase/decrease NAIC SAP					
(7) State Permitted Practices that increase/decrease NAIC SAP					
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 3,770,185,629	\$ 3,035,497,720

The following table illustrates the impact of reporting the policyholder credits related to COVID-19 restrictions as an underwriting expense rather than a reduction of premium on the operating percentages and other percentages reported in the Five-Year Historical Data Exhibit:

	Policyholder Credits as an Underwriting Expense	Policyholder Credits as a Reduction of Premium
Operating Percentages:		
Premiums earned	100.0	100.0
Losses incurred	49.9	53.0
Loss expenses incurred	9.1	9.6
Other underwriting expenses incurred	26.7	22.2
Net underwriting gain/loss	14.3	15.2
Other Percentages:		
Other underwriting expenses to net premiums written	26.5	22.2
Losses and loss expenses incurred to premiums earned	59.0	62.6
Net premiums written to policyholders' surplus	125.7	118.9

B. Use of Estimates in the Preparation of the Financial Statement

No significant changes

C. Accounting Policy**2. Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method**

Not Applicable

6. Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed and structured securities are accounted for as prescribed by Statement of Statutory Accounting Principles No. 43R, Loan-backed and Structured Securities. These securities are generally stated at amortized cost as determined by the estimated value of future cash flows. Prepayment assumptions for loan-backed and structured debt securities are obtained from available market data, broker/dealers, and/or internal estimates, and are consistent with current interest rate and economic trends. (see Note 5.D).

The Company may enter into repurchase agreements in which it borrows cash by providing certain underlying securities as collateral for the arrangement. The cash borrowed is invested in cash equivalents and an offsetting liability is established. The cash equivalent investment maturities and the term of the borrowing arrangement on the collateralized securities match, eliminating duration risk exposure to the Company. The Company did not have any open repurchase agreements at the end of the reporting period (see Note 5.F).

The Company may enter into reverse repurchase commitment transactions. In these transactions, the Company loans cash to an accredited bank and receives U.S. Treasury Notes pledged as general collateral against the cash borrowed. The Company chooses to enter into these transactions as rates on general collateral are

NOTES TO FINANCIAL STATEMENTS

more attractive than other short-term rates available in the market. The Company's exposure to credit risk is limited, as these internally managed transactions are typically overnight arrangements. The income generated on these transactions is calculated at the then applicable general collateral rates on the value of U.S. Treasury securities received. The Company has counterparty exposure on reverse repurchase agreements in the event of a counterparty default to the extent the general collateral security's value is below the cash which was delivered to acquire the collateral. The short-term duration of the transactions (primarily overnight investing) reduces that default exposure. The Company did not have any open reverse repurchase commitment transactions at the end of the reporting period. (see Note 5.G).

8. Investments in joint ventures, partnerships and limited liability companies

Certain assets designated as "nonadmitted assets", in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 4, Assets and Nonadmitted Assets, are reported on page 2, Assets. The change in nonadmitted assets is charged directly against surplus as regards policyholders on page 4, Statement of Income, capital and surplus section.

D. Going Concern

Management continuously monitors the Company's financial results and compliance with regulatory requirements and found no reason to expect the Company to not continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

Not Applicable

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

Not Applicable

Note 5 – Investments

A - C Not Applicable

D. Loan-Backed Securities

1. The sources used to determine prepayment assumptions are derived from updated cash flows from widely utilized reputable industry sources. The Company's portfolio managers review the available cash flow data and prepayment assumptions and make adjustments based on current performance indicators on the underlying assets (e.g., delinquency rates, foreclosure rates, and default rates), credit support (via current levels of subordination), and historical credit ratings.
2. Intent to Sell or Inability to Hold Securities with a Recognized Other-Than-Temporary Impairment
Not Applicable
3. The Company has not recorded an other-than-temporary impairment for loan-backed and structured debt securities during the current year.
4. At the end of the reporting period, the composition of fair value and gross unrealized losses on loan-backed and structured debt securities by the length of time that individual securities have been in a continuous unrealized loss position is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$	15,769,315
	2. 12 Months or Longer	\$	2,627,835
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	800,702,735
	2. 12 Months or Longer	\$	146,404,403

5. Additional information

Under SSAP No. 43R, the Company analyzes its structured debt securities to determine if the Company intends to sell, or if it is more likely than not that the Company will be required to sell, the security prior to recovery and, if so, the Company writes down the security to its current fair market value with the entire amount of the write-down recorded as a realized loss. To the extent that it is more likely than not that the Company will hold the debt security until recovery (which could be maturity), the Company determines if any of the decline in value is due to a credit loss (i.e., where the present value of cash flows expected to be collected is lower than the amortized cost basis of the security) and, if so, the Company recognizes that portion of the impairment as a realized loss.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

See Note 1 for investment policies.

2. Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	YES			
b. Tri-Party (YES/NO)				

3. Original (Flow) and Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$ 264,792,969	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$

NOTES TO FINANCIAL STATEMENTS

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$
b. Ending Balance				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$

4. Fair Value Securities Sold and/or Acquired that Resulted in Default

Not Applicable

5. Securities "Sold" Under Repo – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	\$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	\$
3. Fair Value	\$ 264,792,969	\$	\$	\$
b. Ending Balance				
1. BACV	XXX	XXX	XXX	\$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	\$
3. Fair Value	\$	\$	\$	\$

6. Securities Sold Under Repo – Secured Borrowing by NAIC Designation

The Company did not have any open repurchase agreements at end of reporting period.

7. Collateral Received – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 264,792,969	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$
b. Ending Balance				
1. Cash	\$	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$

8. Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Not Applicable

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

The Company did not have any open repurchase agreements at end of reporting period.

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

The Company did not have any open repurchase agreements at end of reporting period.

11. Liability to Return Collateral – Secured Borrowing (Total)

Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

1. Company Policy or Strategies for Engaging in Repo Programs

See Note 1 for investment policies.

REPURCHASE TRANSACTION – CASH PROVIDER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

2. Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	YES			
b. Tri-Party (YES/NO)				

3. Original (Flow) and Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$ 600,520,748	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$

NOTES TO FINANCIAL STATEMENTS

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$
b. Ending Balance				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$

4. Fair Value Securities Sold and/or Acquired that Resulted in Default

Not Applicable

5. Fair Value of Securities Acquired Under Repo – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$ 600,520,748	\$	\$	\$
b. Ending Balance	\$	\$	\$	\$

6. Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

The Company did not have any open repurchase agreements at end of reporting period.

7. Collateral Provided – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 600,520,748	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$
3. Securities (BACV)	\$	\$	\$	\$
4. Nonadmitted Subset (BACV)	\$	\$	\$	\$

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

The Company did not have any open repurchase agreements at end of reporting period.

9. Recognized Receivable for Return of Collateral – Secured Borrowing

Not Applicable

10. Recognized Liability to Return Collateral – Secured Borrowing (Total)

Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not Applicable

J. Real Estate

1. Recognized Impairment Loss

The Company recognized impairment write-downs for its investments in real estate during the statement period. The amount of impairment recognized of \$808,677 (see Schedule A-Verification, Column 1, Line 7) is reflected in realized capital gains (losses) in the Company's Statement of Income. The impairment losses primarily reflect write-downs associated with call and claims service centers.

2. Sold or Classified Real Estate Investments as Held for Sale

On January 16, 2020, the Company sold property to a third party and received \$1,888,571 net of commissions and other expenses. In accordance with SSAP 40 – Real Estate Investments, the property was classified as "Property Held for Sale," and therefore was measured at the lower of book/adjusted carrying value or fair market value less cost to sell. The Company recorded a realized net gain on the sale of \$858,505, which is included in realized capital gains (losses) in the Company's Statement of Income.

3. Changes to a Plan of Sale for an Investment in Real Estate

Not Applicable

4. Retail Land Sales Operations

Not Applicable

NOTES TO FINANCIAL STATEMENTS

5. Real Estate Investments with Participating Mortgage Loan Features

Not Applicable

K - L. No significant changes

M. Working Capital Finance Investments

Not Applicable

N. Offsetting and Netting of Assets and Liabilities

Not Applicable

O - R. No significant changes

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

Not Applicable

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes

Note 11 – Debt

Not Applicable

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

Not Applicable

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

A - C. No significant changes

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

PROGRESSIVE CASUALTY INSURANCE COMPANY paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits:

	Direct
Claims related ECO and bad faith losses paid during the reporting period	\$ 32,500

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period:

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant:

(f) Per Claim [] (g) Per Claimant [X]

E-F. No significant changes

G. All Other Contingencies

The Company routinely assesses the collectibility of premiums and agents' balances receivable and records a bad debt reserve for amounts exceeding the nonadmitted balance that the Company believes are uncollectible.

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

The following is a discussion of potentially significant pending cases at the reporting date. Unless specifically noted, the Company does not consider a loss from these cases to be probable and is unable to estimate a range of loss, if any, at this time.

There was one individual lawsuit and three cases consolidated into multi-district proceedings alleging that the Company improperly steers automobile repair work to certain auto body repair shops and challenging the labor rates the Company pays to auto body repair shops.

There was a putative class action lawsuit alleging that the Company's uninsured motorist coverage is illusory.

NOTES TO FINANCIAL STATEMENTS

There were two putative class action lawsuits alleging the Company improperly reduces or terminates Med-Pay and/or personal injury protection benefits.

There was a putative class action lawsuit alleging the Company undervalues total loss claims through the use of certain valuation tools.

There was a putative class action lawsuit alleging the Company fails to pay the required amount of tag and title transfer fees, and taxes, following a total loss.

There was an individual lawsuit alleging the Company received an overpayment for stock in a company that was subject to a leveraged buy-out, and which subsequently entered bankruptcy.

There were two putative class action lawsuits challenging the Company's compliance regarding Medicare/Medicaid reimbursement. The Company does consider a loss from one of these cases to be probable and a loss reserve was established accordingly.

There was a putative class action lawsuit challenging the Company's reimbursement to Medicare Advantage Plans on first-party medical claims and settlements with insureds.

There was a putative class action lawsuit alleging the Company violated the Telephone Consumer Protection Act.

There was a patent infringement action lawsuit alleging the Company infringed on a patent through its Snapshot device.

There was one class and California Private Attorneys General Act action lawsuit alleging state wage-and-hour violations. The Company does consider a loss from this case to be probable and a loss reserve was established accordingly.

There was one putative class, collective, and California Private Attorneys General Act action lawsuit alleging state and federal wage-and-hour violations.

There was one putative collective action lawsuit alleging wage-and-hour violations.

Note 15 – Leases

No significant changes

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

Not Applicable

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not Applicable

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

Not Applicable

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes

Note 20 – Fair Value Measurements**A. Inputs Used for Assets and Liabilities Measured at Fair Value****1. Fair Value Measurements by Levels 1, 2 and 3**

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

Level 1 - Inputs are unadjusted, quoted prices in active markets for identical instruments at the measurement date (e.g., U.S. government obligations, which are continually priced on a daily basis, active exchange-traded equity securities, and certain short-term securities).

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

Level 3 - Inputs that are unobservable. Unobservable inputs reflect our subjective evaluation about the assumptions market participants would use in pricing the financial instrument (e.g., certain structured securities and privately held investments).

Determining the fair value of the investment portfolio is the responsibility of management. As part of the responsibility, management evaluates whether a market is distressed or inactive in determining the fair value for our portfolio. Management reviews certain market level inputs to evaluate whether sufficient activity, volume, and new issuances exist to create an active market. Based on this evaluation, management concluded that there was sufficient activity related to the sectors and securities for which we obtained valuations.

The valuations classified as either Level 1 or Level 2 in the table below are priced exclusively by external sources, including: pricing vendors, dealers/market makers, and exchange-quoted prices. The Company did not have any transfers between Level 1 and Level 2. At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3.

Fair Value Measurements at the reporting date:

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds industrial & miscellaneous	\$	\$ 42,230,045	\$	\$	\$ 42,230,045
Common stock industrial & miscellaneous	\$ 1,069,968,703	\$	\$	\$	\$ 1,069,968,703
Preferred stock industrial & miscellaneous	\$	\$ 131,419,623	\$	\$	\$ 131,419,623
Total	\$ 1,069,968,703	\$ 173,649,668	\$	\$	\$ 1,243,618,371
Liabilities at Fair Value					
	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$

The Company does not have any liabilities measured at fair value on the balance sheet.

NOTES TO FINANCIAL STATEMENTS

2. Rollforward of Level 3 Items

Not Applicable

3. Policy on Transfers Into and Out of Level 3

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

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

See Note 20.A.1 above.

5. Derivative Fair Values

Not Applicable

B. Other Fair Value Disclosures

Not Applicable

C. Fair Values for all Financial Instruments by Levels 1, 2, and 3

The table below represents the fair value of all financial instruments at the reporting date, however, not all financial instruments are reported at fair value in the Company's financial statements.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$5,664,762,770	\$5,464,162,055	\$1,005,932,890	\$4,658,829,880	\$	\$	\$
Cash equivalents	\$2,440,436,592	\$2,440,436,592	\$2,440,436,592	\$	\$	\$	\$
Common stock	\$1,069,968,703	\$1,069,968,703	\$1,069,968,703	\$	\$	\$	\$
Preferred stock	\$ 235,494,198	\$ 232,875,576	\$ 9,720,000	\$ 225,774,198	\$	\$	\$
Short-term investments	\$ 554,686,875	\$ 554,680,666	\$ 544,721,911	\$ 9,964,964	\$	\$	\$

D. Not Practicable to Estimate Fair Value

Not Applicable

E. NAV Practical Expedient Investments

Not Applicable

Note 21 – Other Items

A. Unusual or Infrequent Items

During the quarter ended June 30, 2020, the Company issued policyholder credits to personal auto policyholders in response to the expected reduction in auto accident frequency and the financial hardships imposed by the impact of COVID-19 restrictions. These credits represented 20% of monthly premiums for customers with a policy in force each of April 30 and May 31, 2020. In accordance with INT 20-08, the Company included these policyholder credits in underwriting expense on Page 4, Line 4 (See Note 1A).

The Company's expense ratio was adversely impacted by the policyholder credits described above as well as additional bad debt expense related to our billing leniency efforts, such as suspending cancellations and non-renewals for non-payment and pausing collection activities. These practices have been put in place to help policyholders who may be experiencing financial hardships as a result of COVID-19 restrictions and the impact it has had on the economy (See Note 22).

B. Not Applicable

C. Other Disclosures

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

For the reporting period, the Company reported net admitted premiums and agents' balances in the course of collection of \$50,938,647. Of this amount there were no premiums due from a controlled or controlling person as defined in Florida statute 625.012 (5).

D.- G. No significant changes

Note 22 – Events Subsequent

Subsequent events have been considered through August 10, 2020 for the statutory statement that was available for issuance by August 17, 2020.

While there has been some improvement in the economy as restrictions related to COVID-19 begin to be lifted, there remains significant uncertainty regarding the potential for and timing of any economic recovery, whether and when driving and insurance shopping patterns will return to historical patterns, and the near-term and longer-term impacts on insurance markets, small businesses, critical vendors, counterparties, and the investment markets, among many other issues and, ultimately, how the Company's businesses and financial results will be impacted during these recovery periods. Although the nature of these impacts may change over time, we cannot predict the likely duration or extent of these impacts.

The Company's expense ratio may continue to be adversely impacted for the bad debt reserves relating to our billing leniency efforts, such as suspending cancellations and non-renewals for non-payment and pausing collection activities that were put in place through May 15, 2020, as well as the issuance of additional policyholder credits as warranted (see Note 21A). These practices were put in place to help policyholders who may be experiencing financial hardships as a result of COVID-19 restrictions and the impact on the economy. There still remains state mandated moratoriums in several states.

A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?

Yes [] No [X]

B - H Not Applicable

Note 23 – Reinsurance

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

A - E Not Applicable

F. Risk Sharing Provisions of the Affordable Care Act

1. Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

Yes [] No [X]

2- 5 Not Applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Incurring losses and LAE attributable to insured events of prior accident years increased by \$23,137,527 in 2020, which is 1.0% of the total prior year net unpaid losses and LAE of \$3,570,579,316. The unfavorable development is primarily due to adjusting and other expense reserves strengthening during the first quarter of 2020. This is to account for lower than anticipated productivity in claims due to COVID -19 social distancing and shelter-in-place restrictions, and lower than originally anticipated existing claims inventory. In addition, December 2019 claims reported in January 2020 were higher than originally anticipated.

B. Information about Significant Changes in Methodologies and Assumptions

Not Applicable

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

Not Applicable

Note 28 – Health Care Receivables

Not Applicable

Note 29 – Participating Policies

Not Applicable

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – High Deductibles

Not Applicable

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not Applicable

Note 33 – Asbestos/Environmental Reserves

No significant changes

Note 34 – Subscriber Savings Accounts

Not Applicable

Note 35 – Multiple Peril Crop Insurance

Not Applicable

Note 36 – Financial Guaranty Insurance

Not Applicable

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:

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

On April 1, 2020, The Progressive Corporation ("TPC") acquired all outstanding shares of ARX Holding Corp.'s stock, bringing TPC's ownership stake to 100%. On June 26, 2020, Progressive Life Insurance Company was added to the TPC organization chart. Please refer to Schedule Y Parts 1 and 1A.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000080661
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period. Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017
- 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). 05/08/2019

6.4 By what department or departments?

OHIO

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [X] No []

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

On May 8, 2020 the Board of Directors approved changes to the Company's Code of Business Conduct and Ethics and the CEO/Senior Financial Office Code of Conduct to provide the following: 1. Conflicts of Interest – The changes here are intended to allow greater flexibility for Progressive people to work for non-competing business entities in their spare time. The new language also allows Claims people who handle claims for Uber, Lyft and other transportation network companies and who are not managers to participate as drivers on the platforms of

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

these entities, subject to certain conditions. Lastly, we have attempted to simplify and clarify the language of this section of the Code. 2.Antitrust – These changes revise the Q&A on participation in industry association meetings to include provisions encouraging people to review the company’s Antitrust Guidelines prior to participation and contact the Company’s Law Department with any questions. 3.Safety – The changes here revise the provisions on precautionary items that people may permissibly carry with them to work to expressly exclude tasers and stun guns. Also, the provisions on avoiding inappropriate risks have been revised to include an express reference to the Company’s Weapons and Workplace Violence Policy. 4. Agreements with Former Employers – The revisions here add non-solicitation agreements to the list of agreements with former employers that newly hired employees are required to disclose and comply with. 5.Salvage – The prohibition against certain claims employees purchasing Progressive salvage have been expanded to cover the types of property insured by Progressive Home. 6.Disclosure of Crimes – This section has been revised to require employees to disclose not only serious criminal convictions but also serious criminal charges as well. “Serious” refers to criminal activity involving violence, breach of trust, or dishonesty, whether misdemeanor or felony.

- 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: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:

- 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

	1 Prior Year End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$	0
	0		0
	1,308,790,151		1,416,493,491
	0		0
	0		0
	177,307,729		100,001
\$	1,486,097,880	\$	1,416,593,492
\$	0	\$	0

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No []

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
CITIBANK, N.A.	338 GREENWICH STREET NEW YORK, NY 10013
STATE STREET	801 PENNSYLVANIA AVE KANSAS CITY, MO 64105
PNC BANK, N.A.	1900 EAST 9TH STREET CLEVELAND, OH 44114

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

17.4 If yes, give full and complete information relating thereto:

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
PROGRESSIVE CAPITAL MANAGEMENT CORP.	A
STATE STREET GLOBAL MARKETS, LLC	U

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
N/A	PROGRESSIVE CAPITAL MANAGEMENT CORP		N/A	DS
30107	STATE STREET GLOBAL MARKETS, LLC		SEC	DS

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No []

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- The security was purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - The fund only or predominantly holds bonds in its portfolio.
 - The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No []

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.

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

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

- 3.2 If yes, give full and complete information thereto:

- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation 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 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

5.3 A&H expense percent excluding cost containment expenses 0.000%

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

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Statement for June 30, 2020 of the **PROGRESSIVE CASUALTY INSURANCE COMPANY**
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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NONE

PROGRESSIVE CASUALTY INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	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	L			(233)	29	2,500	3,034
2. Alaska.....AK	L	20,545	28,160	(3,560)	(3,007)	54,341	55,860
3. Arizona.....AZ	L	(51,865)	4,577,759	1,260,097	1,606,767	2,156,534	2,384,963
4. Arkansas.....AR	L	557,469	618,535	158,672	381,385	157,229	148,758
5. California.....CA	L	21,303,714	20,169,196	6,725,232	9,466,978	6,781,669	4,569,512
6. Colorado.....CO	L	2,455,993	2,739,854	1,118,766	1,064,400	1,266,614	2,032,066
7. Connecticut.....CT	L	107,216,672	105,575,440	55,776,129	54,086,560	102,480,698	108,353,688
8. Delaware.....DE	L						671
9. District of Columbia.....DC	L	5,333,883	5,704,321	2,755,488	3,385,280	3,215,861	3,533,483
10. Florida.....FL	L			(50)	251		3,649
11. Georgia.....GA	L	(516)		11,683	(5,557)		1,714
12. Hawaii.....HI	L	1,183,786	1,161,032	869,499	1,443,990	975,233	1,678,062
13. Idaho.....ID	L			(55)	(168)		52
14. Illinois.....IL	L		2,024	(299)	16,220	365	4,903
15. Indiana.....IN	L			(770)	(1,161)		762
16. Iowa.....IA	L		(36)	1,084	(1,728)		953
17. Kansas.....KS	L	16,334	73,999	70,904	7,795	5,325	43,677
18. Kentucky.....KY	L	86,152,521	77,512,305	42,619,977	37,061,646	39,466,171	35,685,124
19. Louisiana.....LA	L			(3,100)	(4,860)		3,351
20. Maine.....ME	L	411,517	437,442	225,574	195,100	329,537	375,581
21. Maryland.....MD	L	32,077,269	32,492,216	16,175,505	11,325,613	42,362,197	34,638,669
22. Massachusetts.....MA	L	57,381,935	48,849,821	22,846,729	22,218,326	29,572,390	26,049,720
23. Michigan.....MI	L				(30)		1,452
24. Minnesota.....MN	L			14,200	18,844	9,028	116,034
25. Mississippi.....MS	L			(1,718)	(1,800)	35	251,677
26. Missouri.....MO	L	184,321,909	159,424,444	87,537,549	73,223,116	116,656,774	98,723,348
27. Montana.....MT	L	69,327	91,178	6,560	25,808	20,808	19,252
28. Nebraska.....NE	L						802
29. Nevada.....NV	L			26,183	326,810	2,762	112,521
30. New Hampshire.....NH	L	9,098	9,505		6,204	1,727	4,219
31. New Jersey.....NJ	L			494,901	44,418	180,511	159,603
32. New Mexico.....NM	L	144,902	148,960	53,155	25,599	36,224	101,694
33. New York.....NY	L	404,529,646	409,479,018	223,540,699	225,383,392	439,749,340	426,179,984
34. North Carolina.....NC	L			(998)	(2,176)		685
35. North Dakota.....ND	L						
36. Ohio.....OH	L	6,914,123	7,399,577	4,535,425	6,992,692	21,340,144	22,674,831
37. Oklahoma.....OK	L						1,175
38. Oregon.....OR	L			(6,217)	(890)		491
39. Pennsylvania.....PA	L	2,334,951	2,900,175	1,687,127	1,456,770	1,752,544	1,697,896
40. Rhode Island.....RI	L	56,549,691	52,824,487	29,180,515	29,750,980	43,354,296	45,892,854
41. South Carolina.....SC	L						32
42. South Dakota.....SD	L						18
43. Tennessee.....TN	L	19,284,830	15,829,119	9,841,620	8,732,001	8,385,270	6,408,236
44. Texas.....TX	L	18,513,205	15,024,729	4,966,219	5,652,167	4,175,431	3,660,024
45. Utah.....UT	L	112,178	121,324	122,377	55,180	21,512	40,539
46. Vermont.....VT	L			118,351	(393)	(50)	127,863
47. Virginia.....VA	L	434,908	531,192	208,541	274,382	4,870,510	5,142,573
48. Washington.....WA	L	135,081,874	118,751,657	59,560,039	58,387,424	86,444,181	80,409,908
49. West Virginia.....WV	L			(316)	(274)		1,310
50. Wisconsin.....WI	L	64,254	74,895	3,249	62,390	10,343	7,319
51. Wyoming.....WY	L			(1,800)	(3,621)		903
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. US Virgin Islands.....VI	E						97
56. Northern Mariana Islands.....MP	N						
57. Canada.....CAN	N						
58. Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0
59. Totals.....	XXX	1,142,424,154	1,082,552,328	572,492,932	552,652,852	955,838,053	911,305,594

DETAILS OF WRITE-INS

58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	51	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	1	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	5

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

Q11.1

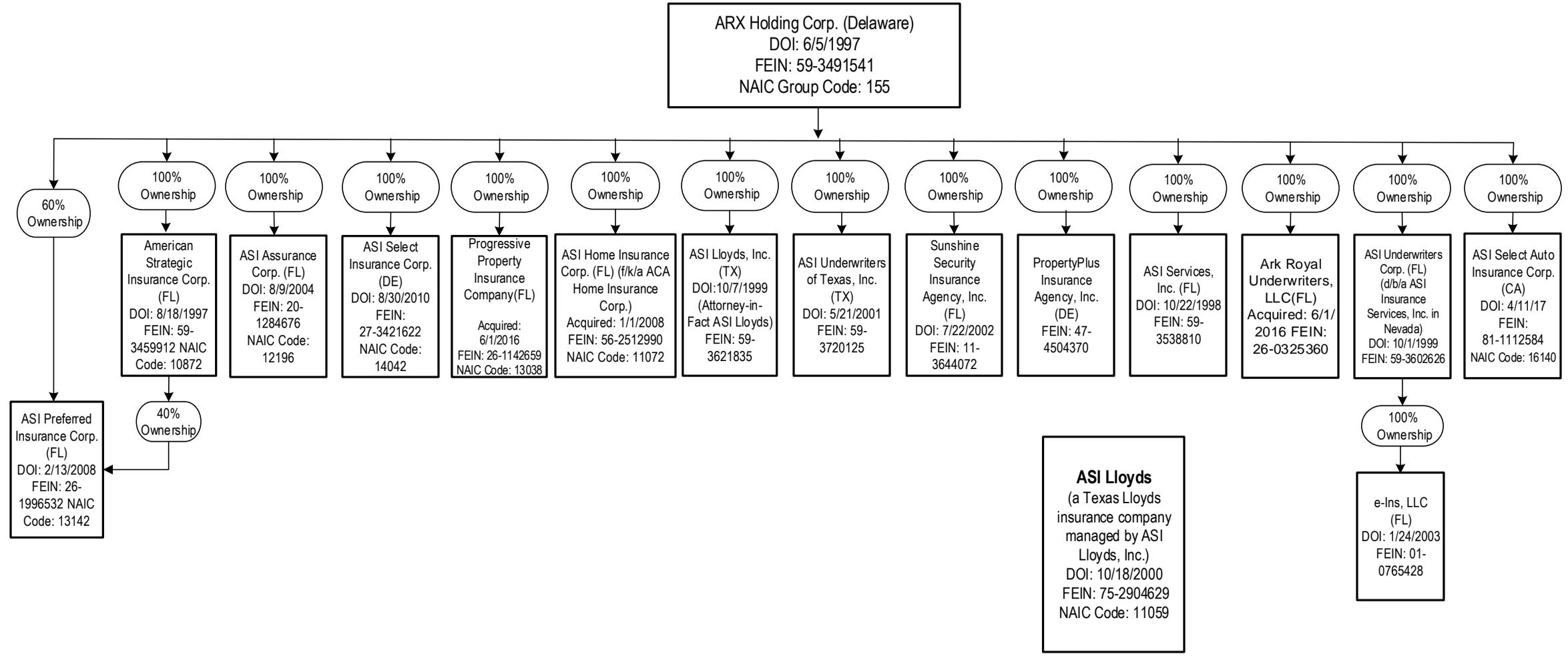


EXHIBIT A

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
		00000..	34-0963169..		0000080661	NYSE.....	The Progressive Corporation.....	OH.....	UIP.....	Board, Management.....	Board.....		The Progressive Corporation.....	.....N.....	1, 3.....
		00000..	83-0371533..				Drive Insurance Holdings, Inc.....	DE.....	UDP.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	11410..	68-0004572..				Drive New Jersey Insurance Company.....	NJ.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	12879..	20-4093467..				Progressive Commercial Casualty Company.....	OH.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	24252..	34-1094197..				Progressive American Insurance Company.....	OH.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	17350..	31-1193845..				Progressive Bayside Insurance Company.....	OH.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	24260..	34-6513736..				Progressive Casualty Insurance Company.....	OH.....	RE.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
		00000..	34-1576555..				PC Investment Company.....	DE.....	DS.....	Progressive Casualty Insurance Company.....	Ownership.....	100.000	The Progressive Corporation.....	.....Y.....	1, 3.....
0155	Progressive Insurance Group.	29203..	74-1082840..				Progressive County Mutual Insurance Company.....	TX.....	IA.....	Progressive Casualty Insurance Company.....	Management.....		The Progressive Corporation.....	.....N.....	2, 3.....
0155	Progressive Insurance Group.	42412..	34-1374634..				Progressive Gulf Insurance Company.....	OH.....	DS.....	Progressive Casualty Insurance Company.....	Ownership.....	100.000	The Progressive Corporation.....	.....Y.....	1, 3.....
0155	Progressive Insurance Group.	32786..	34-1172685..				Progressive Specialty Insurance Company.....	OH.....	DS.....	Progressive Casualty Insurance Company.....	Ownership.....	100.000	The Progressive Corporation.....	.....Y.....	1, 3.....
		00000..					Trussville/Cahaba, AL , LLC.....	OH.....	NIA.....	Progressive Specialty Insurance Company.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	42994..	39-1453002..				Progressive Classic Insurance Company.....	WI.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	10067..	99-0311930..				Progressive Hawaii Insurance Corp.....	OH.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	10187..	34-1787734..				Progressive Michigan Insurance Company.....	MI.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	35190..	93-0935623..				Progressive Mountain Insurance Company.....	OH.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	38628..	34-1318335..				Progressive Northern Insurance Company.....	WI.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	42919..	91-1187829..				Progressive Northwestern Insurance Company.....	OH.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	37834..	34-1287020..				Progressive Preferred Insurance Company.....	OH.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	10050..	72-1269745..				Progressive Security Insurance Company.....	LA.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	38784..	59-1951700..				Progressive Southeastern Insurance Company.....	IN.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	27804..	95-2676519..				Progressive West Insurance Company.....	OH.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	12302..	20-3187886..				Progressive Freedom Insurance Company.....	OH.....	IA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
		00000..	27-2393886..				Progressive Commercial Advantage Agency, Inc.....	OH.....	NIA.....	Drive Insurance Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
		00000..	20-1583033..				Progressive Commercial Holdings, Inc.....	DE.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	10194..	59-3213819..				Artisan and Truckers Casualty Company.....	WI.....	IA.....	Progressive Commercial Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	10243..	06-0281045..				National Continental Insurance Company.....	NY.....	IA.....	Progressive Commercial Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	10193..	59-3213719..				Progressive Express Insurance Company.....	OH.....	IA.....	Progressive Commercial Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	11770..	36-3298008..				United Financial Casualty Company.....	OH.....	IA.....	Progressive Commercial Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	15643..	47-1849658..				Blue Hill Specialty Insurance Company, Inc.....	IL.....	IA.....	Progressive Commercial Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
		00000..	83-0371538..				Progressive Direct Holdings, Inc.....	DE.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	44180..	23-2599971..				Mountain Laurel Assurance Company.....	OH.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	11851..	62-0484104..				Progressive Advanced Insurance Company.....	OH.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
		00000..	58-1772717..				Progressive Auto Pro Insurance Agency, Inc.....	FL.....	NIA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	44288..	62-1444848..				Progressive Choice Insurance Company.....	OH.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....
0155	Progressive Insurance Group.	16322..	34-1524319..				Progressive Direct Insurance Company.....	OH.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	.....N.....	1, 3.....

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
		00000..					Gadsden, AL, LLC.....	OH.....	NIA.....	Progressive Direct Insurance Company.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
0155	Progressive Insurance Group.	14800..	22-2404709..				Progressive Garden State Insurance Company.....	NJ.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
0155	Progressive Insurance Group.	37605..	33-0350911..				Progressive Marathon Insurance Company.....	MI.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
0155	Progressive Insurance Group.	24279..	34-0472535..				Progressive Max Insurance Company.....	OH.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
0155	Progressive Insurance Group.	44695..	86-0686869..				Progressive Paloverde Insurance Company.....	IN.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
0155	Progressive Insurance Group.	21735..	36-3789786..				Progressive Premier Insurance Company of Illinois.....	OH.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
0155	Progressive Insurance Group.	10192..	59-3213815..				Progressive Select Insurance Company.....	OH.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	34-1804869..				Progressive Advantage Agency, Inc.....	OH.....	NIA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
0155	Progressive Insurance Group.	21727..	36-3789787..				Progressive Universal Insurance Company.....	WI.....	IA.....	Progressive Direct Holdings, Inc.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
0155	Progressive Insurance Group.	16816..	84-4920049..				Progressive Life Insurance Company.....	OH.....	IA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	99-0311966..				Garden Sun Insurance Services, LLC.....	HI.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	95-2706008..				Pacific Motor Club.....	CA.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	11-3203413..				PROGNY Agency, Inc.....	NY.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	34-1574447..				Progressive Adjusting Company, Inc.....	OH.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	13-3673368..				Progressive Capital Management Corp.....	NY.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	34-1378861..				Progressive Investment Company, Inc.....	DE.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	34-6530101..				Progressive Premium Budget, Inc.....	OH.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	34-1574448..				Progressive RSC, Inc.....	OH.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	84-3633213..				358 Ventures, Inc.....	OH.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	20-2702408..				Progressive Vehicle Service Company.....	OH.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	51-0295493..				Village Transport Corp.....	DE.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	34-1324270..				Wilson Mills Land Co.....	OH.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3.....
		00000..	59-3491541..				ARX Holding Corp.....	DE.....	NIA.....	The Progressive Corporation.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
0155	Progressive Insurance Group.	11072..	56-2512990..				ASI Home Insurance Corp.....	FL.....	IA.....	ARX Holding Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
0155	Progressive Insurance Group.	13142..	26-1996532..				ASI Preferred Insurance Corp.....	FL.....	IA.....	American Strategic Insurance Corp.....	Ownership.....	40.000	The Progressive Corporation.....	N.....	1, 3, 4.....
0155	Progressive Insurance Group.	13142..	26-1996532..				ASI Preferred Insurance Corp.....	FL.....	IA.....	ARX Holding Corp.....	Ownership.....	60.000	The Progressive Corporation.....	N.....	1, 3, 4.....
0155	Progressive Insurance Group.	10872..	59-3459912..				American Strategic Insurance Corp.....	FL.....	IA.....	ARX Holding Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
0155	Progressive Insurance Group.	11059..	75-2904629..				ASI Lloyds.....	TX.....	IA.....	ASI Lloyds, Inc.....	Management.....		The Progressive Corporation.....	N.....	1, 3, 4, 5.....
0155	Progressive Insurance Group.	12196..	20-1284676..				ASI Assurance Corp.....	FL.....	IA.....	ARX Holding Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
0155	Progressive Insurance Group.	14042..	27-3421622..				ASI Select Insurance Corp.....	DE.....	IA.....	ARX Holding Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
		00000..	59-3538810..				ASI Services Inc.....	FL.....	NIA.....	ARX Holding Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
		00000..	59-3621835..				ASI Lloyds, Inc.....	TX.....	NIA.....	ARX Holding Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
		00000..	59-3720125..				ASI Underwriters of Texas, Inc.....	TX.....	NIA.....	ARX Holding Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
		00000..	11-3644072..				Sunshine Security Insurance Agency, Inc.....	FL.....	NIA.....	ARX Holding Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
		00000..	59-3602626..				ASI Underwriters Corp.....	FL.....	NIA.....	ARX Holding Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....
		00000..	01-0765428..				e-Ins, LLC.....	FL.....	NIA.....	ASI Underwriters Corp.....	Ownership.....	100.000	The Progressive Corporation.....	N.....	1, 3, 4.....

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0155	Progressive Insurance Group.	13038...	26-1142659..	.....	.....	.....	Progressive Property Insurance Company.....	FL.....	IA.....	ARX Holding Corp.....	Ownership.....	...100.000	The Progressive Corporation.....	.....N.....	1, 3, 4....
0155	Progressive Insurance Group.	16140...	81-1112584..	.....	.....	.....	ASI Select Auto Insurance Corp.....	CA.....	IA.....	ARX Holding Corp.....	Ownership.....	...100.000	The Progressive Corporation.....	.....N.....	1, 3, 4....
		00000...	26-0325360..	.....	.....	.....	Ark Royal Underwriters, LLC.....	FL.....	NIA.....	ARX Holding Corp.....	Ownership.....	...100.000	The Progressive Corporation.....	.....N.....	1, 3, 4....
		00000...	47-4504370..	.....	.....	.....	PropertyPlus Insurance Agency, Inc.....	DE.....	NIA.....	ARX Holding Corp.....	Ownership.....	...100.000	The Progressive Corporation.....	.....N.....	1, 3, 4....

Aster	Explanation
1	Schedule Y Part 1A is a common schedule for all companies of The Progressive Corporation, however column 10 requires specific relationship information relative to the reporting entity.
2	Progressive County Mutual Insurance Company is a Texas county mutual insurance company that is managed, but not owned by Progressive Casualty Insurance Company.
3	None of the companies that are part of The Progressive Corporation are Federally chartered or insured institutions and therefore, do not have Federal RSSD numbers.
4	Effective April 1, 2020, The Progressive Corporation purchased 100% ownership in the ARX Holding Corp.
5	ASI Lloyds is a Texas Lloyds insurance company that is managed, but not owned by ASI Lloyds, Inc.

PROGRESSIVE CASUALTY INSURANCE COMPANY
PART 1 - LOSS EXPERIENCE

Lines 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.....			0.000	
2. Allied lines.....			0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....	4,781,188	2,985,792	62.449	46.505
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....			0.000	
9. Inland marine.....	24,542,326	10,036,481	40.895	36.543
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....	14,924	(120)	(0.802)	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....		7	0.000	
17.1. Other liability-occurrence.....	8,407,832	3,685,828	43.838	62.111
17.2. Other liability-claims made.....	136,806	2,764,330	2,020.616	(123.171)
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....			0.000	
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....	581,313,286	295,004,317	50.748	60.696
19.3, 19.4. Commercial auto liability.....	153,666,531	80,402,619	52.323	75.303
21. Auto physical damage.....	328,974,017	156,414,134	47.546	57.398
22. Aircraft (all perils).....			0.000	
23. Fidelity.....		(20,953)	0.000	
24. Surety.....	2,786		0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
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	0.000	
35. Totals.....	1,101,839,696	551,272,436	50.032	61.099
DETAILS OF WRITE-INS				
3401.....			0.000	
3402.....			0.000	
3403.....			0.000	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....			
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	2,675,973	4,950,517	4,818,495
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	20,675,391	31,145,890	26,160,054
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....		30,000	30,000
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....	6,413,291	9,949,421	8,912,242
17.2. Other liability-claims made.....		275,000	275,000
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....	294,961,961	597,255,857	567,607,148
19.3 19.4. Commercial auto liability.....	86,422,324	162,333,180	153,776,636
21. Auto physical damage.....	167,881,048	336,482,088	320,965,992
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....		2,200	6,762
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	579,029,987	1,142,424,154	1,082,552,328
DETAILS OF WRITE-INS			
3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2017 + Prior.....	484,851	88,381	573,232	157,420	8,039	165,459	330,464	15,939	67,943	414,346	3,033	3,539	6,572
2. 2018.....	661,123	144,166	805,289	229,631	17,534	247,165	443,178	43,298	89,969	576,445	11,686	6,635	18,321
3. Subtotals 2018 + Prior.....	1,145,974	232,547	1,378,521	387,051	25,573	412,624	773,642	59,237	157,912	990,791	14,719	10,174	24,893
4. 2019.....	1,711,369	480,689	2,192,058	737,530	72,337	809,866	955,353	156,411	268,679	1,380,443	(18,486)	16,737	(1,749)
5. Subtotals 2019 + Prior.....	2,857,343	713,236	3,570,579	1,124,581	97,909	1,222,490	1,728,995	215,648	426,590	2,371,233	(3,767)	26,911	23,144
6. 2020.....	XXX	XXX	XXX	XXX	1,433,646	1,433,646	XXX	868,659	332,672	1,201,331	XXX	XXX	XXX
7. Totals.....	2,857,343	713,236	3,570,579	1,124,581	1,531,556	2,656,136	1,728,995	1,084,306	759,263	3,572,564	(3,767)	26,911	23,144
8. Prior Year-End's Surplus As Regards Policyholders	3,035,498												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....(0.1)%	2. ....3.8 %	3. ....0.6 %
													Col. 13, Line 7 Line 8
													4. ....0.8 %

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed.
- 2.
3. The data for this supplement is not required to be filed.
- 4.

Bar Code:



Statement for June 30, 2020 of the **PROGRESSIVE CASUALTY INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. STATE TAX CREDITS.....			0	7,635,000
2597. Summary of remaining write-ins for Line 25.....	0	0	0	7,635,000

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. INTEREST EXPENSE ON INTERCOMPANY BALANCES.....	(5,265,809)	(22,458,334)	(39,922,519)
1497. Summary of remaining write-ins for Line 14.....	(5,265,809)	(22,458,334)	(39,922,519)

PROGRESSIVE CASUALTY INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	443,143,595	492,179,204
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	4,854,483	13,054,731
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	902,355	10,710,392
5. Deduct amounts received on disposals.....	1,932,421	39,387,644
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....	808,677	16,155,215
8. Deduct current year's depreciation.....	8,673,285	17,257,873
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	437,486,050	443,143,595
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	437,486,050	443,143,595

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	187,439,479	165,590,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	(2,928)	61,289,976
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		(173,099)
6. Total gain (loss) on disposals.....		36,893,749
7. Deduct amounts received on disposals.....	177,621,240	37,140,969
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other-than-temporary impairment recognized.....		39,020,597
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	9,815,311	187,439,479
12. Deduct total nonadmitted amounts.....	9,470,752	9,887,191
13. Statement value at end of current period (Line 11 minus Line 12).....	344,559	177,552,288

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.....	9,022,994,441	7,361,169,487
2. Cost of bonds and stocks acquired.....	3,414,229,215	8,378,195,267
3. Accrual of discount.....	2,906,634	12,909,583
4. Unrealized valuation increase (decrease).....	25,726,204	422,059,441
5. Total gain (loss) on disposals.....	124,414,400	68,281,124
6. Deduct consideration for bonds and stocks disposed of.....	4,393,842,260	7,202,208,053
7. Deduct amortization of premium.....	12,928,807	15,164,847
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		2,247,561
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	8,183,499,827	9,022,994,441
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	8,183,499,827	9,022,994,441

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	5,727,023,135	4,219,589,598	5,620,310,788	(5,791,699)	5,727,023,135	4,320,510,246		5,299,950,702
2. NAIC 2 (a).....	1,662,463,004	14,764,328,456	12,442,296,251	(159,453)	1,662,463,004	3,984,335,756		1,159,121,318
3. NAIC 3 (a).....	80,070,189	164,229,792	167,346,602	9,178,304	80,070,189	86,131,683		62,528,894
4. NAIC 4 (a).....	69,928,264	1,000,000	30,422,866	9,212,266	69,928,264	49,717,664		52,549,936
5. NAIC 5 (a).....						0		
6. NAIC 6 (a).....	7,653,445		848,798	225,978	7,653,445	7,030,625		8,697,894
7. Total Bonds.....	7,547,138,037	19,149,147,846	18,261,225,305	12,665,396	7,547,138,037	8,447,725,974	0	6,582,848,744
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....	122,913,417			376,116	122,913,417	123,289,533		120,518,161
10. NAIC 3.....	92,671,225			16,914,818	92,671,225	109,586,043		100,872,125
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	215,584,642	0	0	17,290,934	215,584,642	232,875,576	0	221,390,286
15. Total Bonds and Preferred Stock.....	7,762,722,679	19,149,147,846	18,261,225,305	29,956,330	7,762,722,679	8,680,601,550	0	6,804,239,030

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....263,584,896; NAIC 2 \$.....2,718,399,022; NAIC 3 \$.....0; NAIC 4 \$.....1,580,000; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	554,680,666	XXX.....	553,494,239	30,613	35,724

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	16,678,636	141,290,895
2. Cost of short-term investments acquired.....	553,494,240	483,169,089
3. Accrual of discount.....	1,304,283	4,130,383
4. Unrealized valuation increase (decrease).....	(2,430)	
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	16,696,000	611,851,000
7. Deduct amortization of premium.....	98,063	60,731
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	554,680,666	16,678,636
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	554,680,666	16,678,636

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

**Sch. DB - Pt. C - Sn. 1
NONE**

**Sch. DB - Pt. C - Sn. 2
NONE**

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	211,350,896	377,698,414
2. Cost of cash equivalents acquired.....	50,409,691,303	105,356,662,745
3. Accrual of discount.....	7,970,460	15,039,720
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	101	2,678
6. Deduct consideration received on disposals.....	48,188,575,751	105,538,052,661
7. Deduct amortization of premium.....	417	
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,440,436,592	211,350,896
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,440,436,592	211,350,896

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Atlanta 2 Service Center & Claims Office - 800 Progressive Way Northwest.....	Marietta.....	GA...	02/17/2006....					33,674
Austin Service Center & Claims Office - 10700 North Lamar Boulevard.....	Austin.....	TX...	07/08/2005....					1,800
Boston South Service Center & Claims Office - 62 Everett Street.....	Westwood.....	MA...	09/13/2012....					30,878
Campus II Home Office Complex - 300 North Commons Boulevard.....	Mayfield Village.....	OH...	11/17/1997....					1,131,232
Columbus Service Center & Claims Office - 3208 Morse Road.....	Columbus.....	OH...	08/21/2007....					91,933
Houston West Service Center - 1045 Wisterwood Road.....	Houston.....	TX...	07/15/2013....					40,622
Kansas City 1 Service Center & Claims Office - 1930 South 45th Street.....	Kansas City.....	KS...	11/09/2005....					65,363
Miami Service Center - 14505 SW 27th Way.....	Miramar.....	FL...	03/03/2016....					338
Omaha Service Center & Claims Office - 11820 Harrison Street.....	La Vista.....	NE...	07/19/2012....					8,658
Plymouth Meeting Office Building - 5165 Campus Drive.....	Plymouth Meeting.....	PA...	08/27/1998....					100,789
San Antonio 1 Service Center & Claims Office - 3800 Horizon Hill Boulevard.....	San Antonio.....	TX...	12/07/2005....					(43,352)
Seattle 1 Service Center & Claims Office - 13906 Highway 99.....	Lynnwood.....	WA...	10/11/2005....					9,034
Seattle 2 Service Center & Claims Office - 34001 Pacific Highway South.....	Federal Way.....	WA...	12/22/2005....					3,361
SOM Data Center - 300 North Commons Boulevard.....	Mayfield Village.....	OH...	03/27/1998....					259,351
Tampa 2 Service Center - 4119 Foxworth Road.....	Riverview.....	FL...	09/01/2006....					4,551
Tampa Call Center Bldg D - 3302 South Falkenburg Road.....	Riverview.....	FL...	12/02/1997....					85,851
Tampa Call Center Buildings A, B, & C - 4030 Crescent Park Drive.....	Riverview.....	FL...	12/02/1997....					600,488
Tucson Service Center & Claims Office - 1305 South Alvernon Way.....	Tucson.....	AZ...	12/20/2013....					16,616
West Palm Beach Service Center & Claims Office - 5133 Tyler Lakes Boulevard.....	West Palm Beach.....	FL...	03/15/2005....					4,448
0199999. Totals.....					0	0	0	2,445,635
0399999. Totals.....					0	0	0	2,445,635

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Change in Encumbrances	10 Current Year's Other Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

NONE

QE02

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
	City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value					

NONE

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government										
912828	ZE	3		04/06/2020	Citigroup		15,062,109	15,000,000	1,793	1
912828	ZL	7		05/27/2020	Citigroup		25,028,320	25,000,000	7,388	1
912828	ZP	8		05/27/2020	Barclays Capital		34,897,461	35,000,000	1,664	1
912828	ZS	2		06/25/2020	Credit Suisse		29,980,078	30,000,000	10,656	1
912828	ZU	7		06/29/2020	Barclays Capital		21,746,621	21,700,000	2,223	1
912828	ZW	3		06/29/2020	JP Morgan Securities Inc.		42,832,969	42,900,000		1
0599999	Total - Bonds - U.S. Government						169,547,558	169,600,000	23,724	.XXX
Bonds - U.S. Special Revenue and Special Assessment										
130536	RC	1		04/14/2020	Bank of America Corp.		18,700,000	18,700,000		2FE
130536	RL	1		04/20/2020	Bank of America Corp.		25,000,000	25,000,000	959	2FE
592647	HM	6		05/14/2020	First Tennessee		4,946,480	4,000,000		1FE
708692	BL	1		04/14/2020	Bank of America Corp.		12,050,000	12,050,000		2FE
708692	BM	9		04/14/2020	Bank of America Corp.		17,500,000	17,500,000		2FE
882830	AF	9		06/18/2020	Citigroup		38,240,182	30,815,000		1FE
882830	AG	7		06/18/2020	Citigroup		38,663,007	30,900,000		1FE
917393	DE	7		06/26/2020	JP Morgan Securities Inc.		10,259,665	8,750,000		1FE
917393	DF	4		06/26/2020	JP Morgan Securities Inc.		10,859,280	8,750,000		1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						176,218,614	156,465,000	959	.XXX
Bonds - Industrial and Miscellaneous										
05359A	AA	1		04/01/2020	Various				1,744	1FM
05454N	AA	7		06/01/2020	Barclays Capital		1,000,000	1,000,000		4FE
05526Q	AA	4		06/26/2020	Bank of America Corp.		42,171,719	39,500,000	93,680	1FM
056083	AA	6		06/30/2020	Bank of America Corp.		24,101,636	22,035,000	47,122	1FM
056083	AG	3		05/07/2020	Bank of America Corp.		5,394,567	5,075,000	5,401	1FM
05608F	AA	9		04/03/2020	Bank of America Corp.		2,840,625	3,000,000	3,030	1FE
058498	AV	8		05/08/2020	Various		6,435,000	6,000,000	46,313	3FE
12555Q	AC	0		06/12/2020	Barclays Capital		12,500,000	12,500,000		1FE
12654Y	AA	7		05/18/2020	Various		23,815,510	22,680,000	29,766	1FM
12655H	AA	3		04/03/2020	Deutsche Bank		3,179,419	3,405,000	3,491	1FM
12655H	AG	0		06/22/2020	Bank of America Corp.		340,594	350,000	112	1FM
17180T	AL	6		06/23/2020	Morgan Stanley		31,520,000	32,000,000	140,709	1FE
23305J	AA	0		06/05/2020	Deutsche Bank		788,555	750,000	575	1FM
29003B	AC	5		06/26/2020	Royal Bank of Canada		10,000,000	10,000,000		1FE
36192H	AJ	3		04/14/2020	Bank of America Corp.		6,886,250	7,000,000	12,044	1FM
40438P	AB	8		06/23/2020	Bank of America Corp.		25,997,954	26,000,000		1FE
40438P	AD	4		06/23/2020	Bank of America Corp.		12,998,508	13,000,000		1FE
46646G	AE	7		04/01/2020	Wells Fargo Bank				793	1FM
46650A	AD	5		04/02/2020	Bank of Montreal		2,605,962	2,787,125	1,576	1FM
75513E	BB	6		06/08/2020	Citigroup		25,825,140	24,750,000	163,625	2FE
75513E	BC	4		06/08/2020	Citigroup		5,654,637	5,122,000	92,125	2FE
75513E	BD	2		06/08/2020	Citigroup		9,081,777	8,300,000	62,711	2FE
879369	AG	1		05/21/2020	Bank of America Corp.		1,000,000	1,000,000		3FE
90205F	AA	8		04/02/2020	Bank of America Corp.		1,890,000	2,000,000	2,305	1FM
68245X	AK	5	A	04/02/2020	JP Morgan Securities Inc.		7,000,000	7,000,000		3FE

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
00774M AP 0	AERCAP IRELAND CAP/GLOBA 4.500% 09/15/	D	06/23/2020	Bank of America Corp		19,873,000	20,000,000		2FE
3899999	Total - Bonds - Industrial and Miscellaneous					282,900,853	275,254,125	707,122	.XXX
8399997	Total - Bonds - Part 3					628,667,025	601,319,125	731,805	.XXX
8399999	Total - Bonds					628,667,025	601,319,125	731,805	.XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
00287Y 10 9	ABBVIE INC		05/11/2020	State Street Bank	11,124,640	934,025	XXX		
14448C 10 4	CARRIER GLOBAL CORP		04/03/2020	Spin Off	14,300,000	205,248	XXX		
146869 10 2	CARVANA CO		06/23/2020	State Street Bank	550,000	71,814	XXX		
163092 10 9	CHEGG INC		06/23/2020	State Street Bank	10,300,000	706,621	XXX		
174610 10 5	CITIZENS FINANCIAL GROUP		06/23/2020	State Street Bank	15,100,000	391,286	XXX		
30231G 10 2	EXXON MOBILE CORP		06/23/2020	State Street Bank	100,000,000	4,692,620	XXX		
379577 20 8	GLOBUS MEDICAL INC A		06/23/2020	State Street Bank	9,000,000	428,832	XXX		
405024 10 0	HAEMONETICS CORP/MASS		06/23/2020	State Street Bank	3,600,000	306,145	XXX		
431475 10 2	HILL-ROM HOLDINGS INC		06/23/2020	State Street Bank	3,100,000	317,728	XXX		
531229 60 7	LIBERTY MEDIA CORP SIRIUS C		06/03/2020	State Street Bank	1,325,000	33,748	XXX		
55826T 10 2	MADISON SQUARE GRDN ENTERT		04/20/2020	Spin Off	1,483,000	9,824	XXX		
68902V 10 7	OTIS WORLDWIDE CORP		04/03/2020	Spin Off	7,150,000	340,019	XXX		
70614W 10 0	PELTON INTERACTIVE INC A		06/23/2020	State Street Bank	7,000,000	389,393	XXX		
75513E 10 1	RAYTHEON TECHNOLOGIES CORP		04/03/2020	Tax Free Exchange	80,784,080	1,219,511	XXX		
78440X 10 1	SL GREEN REALTY CORP		06/23/2020	State Street Bank	3,100,000	161,847	XXX		
79466L 30 2	SALESFORCE.COM INC		06/23/2020	State Street Bank	4,500,000	863,629	XXX		
81762P 10 2	SERVICENOW INC		06/23/2020	State Street Bank	900,000	366,989	XXX		
828806 10 9	SIMON PROPERTY GROUP INC		06/23/2020	State Street Bank	15,200,000	1,072,407	XXX		
83088V 10 2	SLACK TECHNOLOGIES INC A		06/23/2020	State Street Bank	32,900,000	1,112,727	XXX		
83417M 10 4	SOLAREEDGE TECHNOLOGIES INC		06/23/2020	State Street Bank	2,000,000	306,809	XXX		
835495 10 2	SONOCO PRODUCTS CO		06/23/2020	State Street Bank	6,400,000	328,892	XXX		
84860W 30 0	SPIRIT REALTY CAPITAL INC		06/23/2020	State Street Bank	13,300,000	479,175	XXX		
862121 10 0	STORE CAPITAL CORP		06/23/2020	State Street Bank	25,800,000	632,234	XXX		
87918A 10 5	TELADOC HEALTH INC		06/23/2020	State Street Bank	6,700,000	1,364,290	XXX		
88025U 10 9	10X GENOMICS INC A		06/23/2020	State Street Bank	5,300,000	481,110	XXX		
92276F 10 0	VENTAS INC		06/23/2020	State Street Bank	23,800,000	856,162	XXX		
92339V 10 0	VEREIT INC		06/23/2020	State Street Bank	105,300,000	718,178	XXX		
929042 10 9	VORNADO REALTY TRUST		06/23/2020	State Street Bank	22,000,000	859,296	XXX		
94419L 10 1	WAYFAIR INC A		06/23/2020	State Street Bank	5,300,000	1,122,566	XXX		
955306 10 5	WEST PHARMACEUTICAL SERVICES		06/23/2020	State Street Bank	1,900,000	416,544	XXX		
96145D 10 5	WESTROCK CO		06/23/2020	State Street Bank	11,400,000	315,046	XXX		
98980L 10 1	ZOOM VIDEO COMMUNICATIONS A		06/23/2020	State Street Bank	16,500,000	4,140,861	XXX		
G0250X 10 7	AMCOR PLC	C	06/23/2020	State Street Bank	107,900,000	1,121,124	XXX		
G6674U 10 8	NOVOCURE LTD	C	06/23/2020	State Street Bank	8,700,000	544,548	XXX		
G85158 10 6	STONECO LTD	C	06/23/2020	State Street Bank	8,100,000	342,226	XXX		
L44385 10 9	GLOBANT SA	C	06/23/2020	State Street Bank	2,100,000	313,858	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					27,967,332	XXX	0	.XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other									
74338# 10 4	PROGRESSIVE SPECIALTY INSURANCE COMPANY		06/12/2020	Capital Contribution		144,841	XXX		
9399999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					144,841	XXX	0	.XXX

QE04.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
9799997	Total - Common Stocks - Part 3.....					28,112,173	XXX	0	XXX
9799999	Total - Common Stocks.....					28,112,173	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					28,112,173	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					656,779,198	XXX	731,805	XXX

QE04.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
912828	6X 3		06/17/2020	Various.....	81,131,715	73,800,000	74,544,680	74,491,689		(40,764)			(40,764)		74,450,925		6,680,790	6,680,790	707,358	05/31/2026	1.....
912828	7B 0		04/27/2020	Bank of America Corp.....	16,235,742	15,000,000	14,966,016	14,968,230		1,346			1,346		14,969,576		1,266,166	1,266,166	91,947	06/30/2026	1.....
912828	YB 0		06/18/2020	Morgan Stanley.....	19,569,375	18,000,000	17,718,750	17,723,096		12,301			12,301		17,735,397		1,833,978	1,833,978	246,696	08/15/2029	1.....
912828	YG 9		06/17/2020	Various.....	123,122,070	115,000,000	114,686,719	114,692,999		20,595			20,595		114,713,594		8,408,476	8,408,476	1,199,392	09/30/2026	1.....
912828	YQ 7		05/11/2020	Various.....	193,900,586	181,000,000	179,855,977	179,876,087		50,509			50,509		179,926,597		13,973,989	13,973,989	1,452,832	10/31/2026	1.....
912828	YS 3		05/14/2020	Morgan Stanley.....	19,928,672	18,000,000	17,898,047	17,899,114		3,606			3,606		17,902,720		2,025,952	2,025,952	157,500	11/15/2029	1.....
912828	Z6 0		04/21/2020	JP Morgan Securities Inc.....	91,866,797	90,000,000	90,197,656			(16,083)			(16,083)		90,181,573		1,685,224	1,685,224	278,777	01/31/2022	1.....
912828	Z8 6		04/17/2020	JP Morgan Securities Inc.....	25,294,336	24,500,000	24,496,230			88			88		24,496,318		798,018	798,018	60,156	02/15/2023	1.....
912828	Z9 4		04/01/2020	Morgan Stanley.....	54,330,078	50,000,000	53,162,305			(8,813)			(8,813)		53,153,491		1,176,587	1,176,587	96,841	02/15/2030	1.....
912828	ZA 1		05/19/2020	JP Morgan Securities Inc.....	20,335,156	20,000,000	20,099,219			(10,412)			(10,412)		20,088,807		246,349	246,349	49,524	02/28/2022	1.....
912828	ZB 9		04/02/2020	JP Morgan Securities Inc.....	31,259,766	30,000,000	31,050,000			(4,038)			(4,038)		31,045,962		213,804	213,804	31,182	02/28/2027	1.....
912828	ZC 7		04/01/2020	JP Morgan Securities Inc.....	57,094,727	55,000,000	56,133,984			(9,922)			(9,922)		56,124,062		970,665	970,665	55,486	02/28/2025	1.....
912828	ZD 5		06/17/2020	Morgan Stanley.....	60,459,375	60,000,000	59,917,969			6,889			6,889		59,924,857		534,518	534,518	77,446	03/15/2023	1.....
912828	ZE 3		05/05/2020	Barclays Capital.....	15,091,406	15,000,000	15,062,109			(699)			(699)		15,061,410		29,996	29,996	9,221	03/31/2027	1.....
912828	ZF 0		06/05/2020	JP Morgan Securities Inc.....	15,015,234	15,000,000	15,089,648			(3,311)			(3,311)		15,086,338		(71,103)	(71,103)	14,139	03/31/2025	1.....
912828	ZG 8		04/17/2020	Goldman Sachs.....	64,526,055	64,300,000	64,490,891			(5,211)			(5,211)		64,485,680		40,375	40,375	13,176	03/31/2022	1.....
912828	ZL 7		06/16/2020	Goldman Sachs.....	25,041,992	25,000,000	25,028,320			(297)			(297)		25,028,023		13,969	13,969	12,228	04/30/2025	1.....
0599999	Total - Bonds - U.S. Government.....				914,203,082	869,600,000	874,398,520	419,651,215	0	(4,216)	0	0	(4,216)	0	874,375,330	0	39,827,753	39,827,753	4,553,901	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
882723	6Q 7		04/17/2020	Jefferies & Co Inc.....	33,200,000	33,200,000	33,200,000			0			0		33,200,000		0	0	100,915	12/01/2047	1FE.....
882723	6Q 7		06/01/2020	Redemption 100.0000.....	1,800,000	1,800,000	1,800,000			0			0		1,800,000		0	0	5,916	12/01/2047	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....				35,000,000	35,000,000	35,000,000	0	0	0	0	0	0	0	35,000,000	0	0	0	106,831	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
34153Q	KP 0		06/04/2020	Toronto Dominion.....	8,727,410	6,770,000	8,247,891			(38,050)			(38,050)		8,209,841		517,569	517,569	175,832	06/01/2028	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....				8,727,410	6,770,000	8,247,891	0	0	(38,050)	0	0	(38,050)	0	8,209,841	0	517,569	517,569	175,832	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
20775B	V5 2		05/15/2020	Redemption 100.0000.....	30,000	30,000	32,372	30,796		(796)			(796)		30,000		0	0	600	11/15/2023	1FE.....
3137F4	D6 6		06/01/2020	Paydown.....			3,101	2,574		(2,574)			(2,574)		0		0	0	170	01/25/2028	1FE.....
3137F4	X9 8		06/01/2020	Paydown.....			4,697	3,874		(3,874)			(3,874)		0		0	0	268	02/25/2028	1FE.....
3137FA	RG 5		06/01/2020	Paydown.....			10,920	6,975		(6,975)			(6,975)		0		0	0	862	07/25/2024	1FE.....
3137FA	WU 8		06/01/2020	Paydown.....			3,184	2,480		(2,480)			(2,480)		0		0	0	174	07/25/2027	1FE.....
3137FG	JZ 3		06/01/2020	Paydown.....			7,613	6,426		(6,426)			(6,426)		0		0	0	436	05/25/2028	1FE.....
3137FP	JJ 5		06/01/2020	Paydown.....			7,078	6,963		(6,963)			(6,963)		0		0	0	375	09/25/2029	1FE.....
3137FQ	4B 6		06/01/2020	Paydown.....			3,899	3,861		(3,861)			(3,861)		0		0	0	205	10/25/2029	1FE.....
313921	6B 9		06/01/2020	Paydown.....	53,231	53,231	58,105	53,385		(154)			(154)		53,231		0	0	1,736	12/25/2041	1FE.....
313921	6F 0		06/01/2020	Paydown.....	1,806	1,806	1,857	1,799		8			8		1,806		0	0	45	09/01/2041	1FE.....
31392C	MS 0		06/01/2020	Paydown.....	6,854	6,854	7,386	6,933		(78)			(78)		6,854		0	0	165	02/25/2042	1FE.....
45506A	DK 4		06/01/2020	Redemption 100.0000.....	265,000	265,000	281,854	267,509		(2,509)			(2,509)		265,000		0	0	5,300	12/01/2020	1FE.....
592646	W9 0		04/14/2020	Barclays Capital.....	49,350,000	49,350,000	49,350,000			0			0		49,350,000		0	0	159,767	10/01/2033	1FE.....
60416Q	CD 4		06/01/2020	Redemption 100.0000.....	55,000	55,000	58,224	55,591		(591)			(591)		55,000		0	0	2,044	07/01/2021	1FE.....
60416Q	DL 5		06/01/2020	Redemption 100.0000.....	65,000	65,000	70,171	65,975		(975)			(975)		65,000		0	0	2,456	07/01/2021	1FE.....

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
60416S BE 9	MINNESOTA ST HSG FIN AGY 4.000% 07/01/2020		06/01/2020	Redemption 100.0000		240,000	240,000	255,367	243,121		(3,121)		(3,121)		240,000			.0	8,000	07/01/2021	1FE
60637B KZ 2	MISSOURI ST HSG DEV COMMN 4.000% 05/01/2020		06/01/2020	Redemption 100.0000		145,000	145,000	158,573	152,728		(7,728)		(7,728)		145,000			.0	2,933	11/01/2025	1FE
61212W BB 0	MONTANA ST BRD OF HSG SF MTGE 3.500% 11/01/2020		06/01/2020	Redemption 100.0000		230,000	230,000	241,348	236,488		(6,488)		(6,488)		230,000			.0	4,025	12/01/2025	1FE
63968M HN 2	NEBRASKA ST INV SF HSG REV 3.000% 09/01/2020		06/01/2020	Redemption 100.0000		140,000	140,000	144,764	141,196		(1,196)		(1,196)		140,000			.0	2,925	09/01/2021	1FE
63968M QC 6	NEBRASKA ST INV SF HSG REV 3.500% 03/01/2020		06/01/2020	Redemption 100.0000		605,000	605,000	647,404	635,399		(30,399)		(30,399)		605,000			.0	14,715	09/01/2028	1FE
647200 2F 0	NEW MEXICO MTG FIN AGY 4.000% 03/01/44		06/01/2020	Redemption 100.0000		25,000	25,000	26,848	25,692		(692)		(692)		25,000			.0	750	03/01/2024	1FE
647200 4R 2	NEW MEXICO MTG FIN AGY 3.500% 03/01/46		06/01/2020	Redemption 100.0000		180,000	180,000	191,012	187,557		(7,557)		(7,557)		180,000			.0	4,725	09/01/2027	1FE
677377 2G 7	OHIO HSG FIN AGY 4.500% 11/01/29		05/01/2020	Redemption 100.0000		180,000	180,000	197,714	184,034		(4,034)		(4,034)		180,000			.0	4,050	11/01/2021	1FE
67756Q UY 1	OHIO ST HSG FIN MTG REV 4.500% 03/01/4		06/01/2020	Redemption 100.0000		415,000	415,000	454,998	442,271		(27,271)		(27,271)		415,000			.0	14,006	03/01/2027	1FE
67756Q UZ 8	OHIO ST HSG FIN MTG REV 4.500% 03/01/4		06/01/2020	Redemption 100.0000		125,000	125,000	135,840	132,479		(7,479)		(7,479)		125,000			.0	4,219	03/01/2027	1FE
708796 2J 5	PENNSYLVANIA HSG FIN 3.500% 10/01/41		06/30/2020	Redemption 100.0000		200,000	200,000	211,578	207,240		(7,240)		(7,240)		200,000			.0	4,625	10/01/2024	1FE
83712T BZ 3	SOUTH CAROLINA ST HSG FIN 5.000% 07/01/2020		05/01/2020	Various		20,000	20,000	21,686	20,556		(556)		(556)		20,000			.0	792	01/01/2022	1FE
88045R WH 1	TENNESSEE HSG DEV 4.500% 07/01/31		05/01/2020	Redemption 100.0000		80,000	80,000	85,854	82,507		(2,507)		(2,507)		80,000			.0	2,925	07/01/2022	1FE
882750 LZ 3	TEXAS ST HSG & CMNTY 5.000% 07/01/29		06/01/2020	Redemption 100.0000		40,000	40,000	42,779	41,261		(1,261)		(1,261)		40,000			.0	1,625	06/01/2023	1FE
882750 NA 6	TEXAS ST HSG & CMNTY 4.250% 01/01/34		06/01/2020	Redemption 100.0000		35,000	35,000	37,779	35,746		(746)		(746)		35,000			.0	1,222	06/01/2022	1FE
91514A JW 6	UNIV OF TEXAS TX UNIV REVENUES 5.000%		06/02/2020	Barclays Capital		6,934,200	5,000,000	6,314,250			(15,909)		(15,909)	6,298,341		635,859		635,859	34,722	08/15/2030	1FE
93978T MA 4	WASHINGTON ST HSG 4.500% 06/01/32		06/01/2020	Redemption 100.0000		320,000	320,000	335,846	327,384		(7,384)		(7,384)		320,000			.0	8,681	05/01/2022	1FE
93978T QX 0	WASHINGTON ST HSG 3.000% 06/01/37		06/01/2020	Redemption 100.0000		60,000	60,000	62,152	60,824		(824)		(824)		60,000			.0	900	12/01/2022	1FE
98322Q LL 9	WYOMING ST CMNTY DEV AUTH HSGR 3.500%		06/01/2020	Redemption 100.0000		110,000	110,000	117,723	114,267		(4,267)		(4,267)		110,000			.0	1,925	06/01/2025	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					59,911,091	57,976,891	59,583,976	3,785,891	0	(174,907)	0	(174,907)	0	59,275,232	0	635,859	635,859	292,368	XXX	XXX

QE051

Bonds - Industrial and Miscellaneous

001055 BJ 0	AFLAC INC 3.600% 04/01/30		06/26/2020	Wells Fargo Bank		23,242,620	20,000,000	19,948,400			254		254	19,948,654		3,293,966		3,293,966	177,800	04/01/2030	1FE
00432C AD 3	ACSS 2001 2A1 0.720% 05/25/29		05/26/2020	Paydown		552,119	552,119	542,457	548,244		3,875		3,875	552,119			.0	6,048	05/25/2029	1FE	
02007T AA 3	ALLYA 2019-4 A1 1.847% 12/15/20		06/15/2020	Paydown		13,484,553	13,484,553	13,484,553	13,484,647		(94)		(94)	13,484,553			.0	102,287	12/15/2020	1FE	
02582J HE 3	AMXCA 2017-3 A 1.770% 11/15/22		04/15/2020	Paydown		28,218,000	28,218,000	28,078,392	28,169,601		48,399		48,399	28,218,000			.0	166,486	11/15/2022	1FE	
03072S S6 3	AMSI 2005-R10 M1 0.595% 01/25/36		06/25/2020	Paydown		362,511	362,511	362,058	363,603		(1,092)		(1,092)	362,511			.0	2,929	01/25/2036	1FM	
04033B AB 4	ARIFL 2018-B A2 3.220% 08/16/27		06/15/2020	Paydown		1,732,948	1,732,948	1,732,903	1,732,929		19		19	1,732,948			.0	23,543	08/16/2027	1FE	
04542B LY 6	ABFC 2005-WF1 M1 0.725% 11/25/34		06/25/2020	Paydown		479,267	479,267	479,345	481,482		(2,215)		(2,215)	479,267			.0	3,723	11/25/2034	1FM	
05357H AA 8	AVMT 2013-AVM A 3.867% 12/05/32		06/01/2020	Paydown		24,520,000	24,520,000	24,891,430	24,658,272		(138,272)		(138,272)	24,520,000			.0	466,499	12/05/2032	1FM	
05357H AG 5	AVMT 2013-AVM B 3.867% 12/05/32		06/01/2020	Paydown		29,200,000	29,200,000	29,637,195	29,362,020		(162,020)		(162,020)	29,200,000			.0	555,537	12/05/2032	1FM	
05357H AN 0	AVMT 2013-AVM E 3.867% 12/05/32		06/01/2020	Paydown		27,501,780	27,501,780	27,774,242	27,618,222		(116,442)		(116,442)	27,501,780			.0	523,228	12/05/2032	1FM	
05454N AA 7	AXALTA COAT/DUTCH HLD BV 4.750% 06/15/2020		06/03/2020	Barclays Capital		1,015,000	1,000,000	1,000,000			0		0	1,000,000		15,000	15,000		06/15/2027	4FE	
05490C AC 3	BCAP 2013-RR12 1A3 0.668% 05/26/35		06/25/2020	Paydown		305,759	305,759	288,560	302,515	123	3,121		3,244	305,759			.0	2,226	05/26/2035	6FE	
05531F BF 9	BB&T CORPORATION 3.750% 12/06/23		05/27/2020	Barclays Capital		10,897,200	10,000,000	9,984,600	9,987,446		1,351		1,351	9,988,797		908,403	908,403	180,208	12/06/2023	1FE	
05543A AE 0	BCAP 2014-RR1 2A1 3.708% 01/26/36		06/01/2020	Paydown		281,197	281,197	284,712	286,053		(4,856)		(4,856)	281,197			.0	4,384	01/26/2036	1FM	
056059 AA 6	BX TRUST 2018-IND A 0.935% 11/15/35		05/15/2020	Paydown		1,143,410	1,143,410	1,142,306	635,348		2,757		2,757	1,143,410			.0	7,838	11/15/2035	1FM	
05949C FY 7	BOAMS 2005-H 2A3 4.089% 09/25/35		06/01/2020	Paydown		1,873	1,873	1,857	1,863		10		10	1,873			.0	32	09/25/2035	1FM	
05949C HS 8	BOAMS 2005-I 2A3 3.987% 03/25/54		06/01/2020	Paydown		2,559	2,625	2,624	2,422		137		137	2,559			.0	48	03/25/2054	1FM	
07387U EK 3	BSABS 2006-HE2 1A3 1.127% 02/25/36		05/26/2020	Paydown		345,603	345,603	344,954	346,232		(629)		(629)	345,603			.0	2,694	02/25/2036	1FM	
11120V AB 9	BRIXMOR OPERATING PART 3.875% 08/15/22		06/26/2020	Citigroup		12,689,185	12,093,000	12,368,953	12,230,842		(27,056)		(27,056)	12,203,786		485,399	485,399	408,727	08/15/2022	2FE	
12650E AS 6	CSMC 2015-6R 3A1 3.313% 02/27/36		06/01/2020	Paydown		632,838	632,838	630,465	631,030		1,808		1,808	632,838			.0	7,957	02/27/2036	1FE	
14315E AB 6	CARMX 2018-4 A2A 3.110% 02/15/22		06/15/2020	Paydown		6,264,998	6,264,998	6,264,944	6,264,976		22		22	6,264,998			.0	80,821	02/15/2022	1FE	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
14315W AA 8	CARMX 2019-4 A1 1.968% 11/16/20		06/15/2020	Paydown		15,414,191	15,414,191	15,414,191	15,414,191				0		15,414,191			0	117,434	11/16/2020	1FE
14315W AB 6	CARMX 2019-4 A2A 2.010% 03/15/23		06/15/2020	Paydown		1,973,605	1,973,605	1,973,446	1,973,468	137			137		1,973,605			0	19,835	03/15/2023	1FE
144531 CL 2	CARR 2005-OPT2 M3 1.417% 05/25/35		05/26/2020	Paydown		140,762	140,762	129,721	140,945		(183)		(183)		140,762			0	1,171	05/25/2035	1FM
17305E GB 5	CCCI 2017-A3 A3 1.920% 04/07/22		04/07/2020	Paydown		50,000,000	50,000,000	49,806,641	49,934,651		65,349		65,349		50,000,000			0	480,000	04/07/2022	1FE
17323L AP 2	CMLTI 2015-3 3A1 0.315% 06/25/36		06/25/2020	Paydown		543,039	543,039	505,366	534,300		8,739		8,739		543,039			0	3,570	06/25/2036	6FE
201736 AE 5	CMLBC 2001-CMLB X IO 0.491% 06/01/31		06/01/2020	Paydown				287,117	74,178		(74,178)		(74,178)					0	15,396	06/01/2031	4FE
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		06/01/2020	Paydown		178	178	163	171		7		7		178			0	5	03/25/2040	1FM
23291R AA 8	DLL 2019-MT3 A1 2.062% 10/20/20		06/22/2020	Paydown		25,712,572	25,712,572	25,712,572	25,712,572				0		25,712,572			0	219,565	10/20/2020	1FE
233864 AC 1	DTRT 2018-1 A3 2.850% 07/15/21		06/22/2020	Paydown		797,016	797,016	799,258	798,711		(1,695)		(1,695)		797,016			0	9,202	07/15/2021	1FE
24703K AA 3	DEFT 2019-2 A1 2.012% 10/22/20		06/22/2020	Paydown		18,726,994	18,726,994	18,726,994	18,726,994				0		18,726,994			0	160,564	10/22/2020	1FE
24704A AB 2	DEFT 2018-1 A2A 2.970% 10/22/20		04/22/2020	Paydown		625,637	625,637	625,633	625,631		7		7		625,637			0	6,194	10/22/2020	1FE
25755T AG 5	DPABS 2017-1A A2II 3.082% 07/25/47		04/25/2020	Paydown		125,000	125,000	125,000	125,000				0		125,000			0	1,926	07/25/2047	2FE
25755T AH 3	DPABS 2017-1A A2A 4.118% 07/25/47		04/25/2020	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	1,287	07/25/2047	2FE
29373G AB 8	EFF 2018-3 A2 3.380% 05/20/24		06/20/2020	Paydown		5,091,264	5,091,264	5,099,176	5,096,126		(4,863)		(4,863)		5,091,264			0	70,607	05/20/2024	1FE
29373L AB 7	EFF 2018-1 A2 2.870% 10/20/23		06/20/2020	Paydown		1,989,374	1,989,374	1,986,578	1,987,961		1,413		1,413		1,989,374			0	23,513	10/20/2023	1FE
29374W AA 4	EFF 2019-3 A1 1.973% 11/20/20		06/22/2020	Paydown		12,741,644	12,741,644	12,741,644	12,741,644				0		12,741,644			0	103,730	11/20/2020	1FE
30261H AN 3	FREMF 2012-K18 B 4.394% 01/25/45		05/22/2020	Societe Generale		18,308,123	17,810,000	18,059,062	17,949,707		(38,186)		(38,186)		17,911,522		396,602	396,602	376,110	01/25/2045	1FM
30261Q AJ 2	FREMF 2013-K26 B 3.721% 12/25/45		05/22/2020	Societe Generale		2,563,213	2,493,000	2,607,133	2,595,264		(14,779)		(14,779)		2,580,485		(17,272)	(17,272)	44,580	12/25/2045	1FM
30291G AN 9	FREMF 2013-K27 B 3.615% 01/25/46		05/22/2020	Societe Generale		9,761,250	9,500,000	9,889,746	9,863,572		(49,661)		(49,661)		9,813,911		(52,661)	(52,661)	165,073	01/25/2046	1FM
30291K AN 0	FREMF 2013-K30 B 3.667% 06/25/45		05/19/2020	Societe Generale		12,388,069	11,980,000	11,884,534	11,900,162		5,673		5,673		11,905,836		482,233	482,233	204,141	06/25/2045	1FM
34417M AA 5	FOCUS 2017-1A A2I 3.857% 04/30/47		04/30/2020	Paydown		47,500	47,500	47,583	47,528		(28)		(28)		47,500			0	916	04/30/2047	2FE
34531K AA 0	FORDO 2019-C A1 1.845% 12/15/20		05/15/2020	Paydown		7,109,565	7,109,565	7,109,565	7,109,565				0		7,109,565			0	48,466	12/15/2020	1FE
34531L AB 6	FORDL 2018-B A2A 2.930% 04/15/21		04/15/2020	Paydown		769,500	769,500	769,492	769,498		2		2		769,500			0	7,515	04/15/2021	1FE
34531L AD 2	FORDL 2018-B A3 3.190% 12/15/21		06/15/2020	Paydown		2,544,098	2,544,098	2,543,883	2,544,023		74		74		2,544,098			0	37,338	12/15/2021	1FE
34532D AB 3	FORDO 2019-B A2A 2.350% 02/15/22		06/15/2020	Paydown		2,946,388	2,946,388	2,946,295	2,946,342		46		46		2,946,388			0	28,602	02/15/2022	1FE
36192P AT 3	GSMS 2012-GCJ9 AS 3.124% 11/10/45		05/20/2020	Bank of America Corp.		20,242,188	20,000,000	20,388,281	20,326,476		(45,446)		(45,446)		20,281,030		(38,842)	(38,842)	296,780	11/10/2045	1FM
362341 YF 0	GSAMP FFML 2005-FF11 M1 0.830% 07/25/3		06/25/2020	Paydown		632,732	632,732	335,232	554,445		78,286		78,286		632,732			0	5,055	07/25/2036	1FM
43815M AB 2	HAROT 2019-2 A2 2.570% 12/21/21		06/21/2020	Paydown		6,467,486	6,467,486	6,467,476	6,467,476		10		10		6,467,486			0	69,073	12/21/2021	1FE
44933A AB 3	HART 2018-B A2 3.040% 06/15/21		06/15/2020	Paydown		2,023,960	2,023,960	2,023,794	2,023,916		43		43		2,023,960			0	25,627	06/15/2021	1FE
46590Y AA 2	JPMMT 2017-5 A1 3.138% 10/26/48		06/01/2020	Paydown		3,662,560	3,662,560	3,698,118	3,700,250		(37,691)		(37,691)		3,662,560			0	47,993	10/26/2048	1FM
466247 QC 0	JPMMT 2005-A3 4A1 4.541% 02/25/40		06/01/2020	Paydown		74,791	74,791	72,627	77,159		(2,368)		(2,368)		74,791			0	1,144	02/25/2040	1FM
46643U DJ 5	JPMMT 2015-1 AM1 2.243% 12/25/44		06/01/2020	Paydown		476,684	476,684	474,450	484,134		(7,450)		(7,450)		476,684			0	5,341	12/25/2044	1FM
46650A AD 5	JPMMT 2018-7FRB A2 0.935% 04/25/46		06/25/2020	Paydown		5,129,074	5,129,074	5,115,637	4,939,175		(22,315)		(22,315)		5,129,074			0	42,332	04/25/2046	1FM
46651F AD 3	JPMMT 2019-HYB1 A2 3.948% 10/25/49		06/01/2020	Paydown		4,188,085	4,188,085	4,299,387	4,307,516		(119,431)		(119,431)		4,188,085			0	68,757	10/25/2049	1FM
50117C AB 4	KCOT 2019-1A A2 2.490% 06/15/22		06/15/2020	Paydown		7,874,039	7,874,039	7,873,354	7,873,610		430		430		7,874,039			0	81,446	06/15/2022	1FE
576433 UF 1	MARM 2004-13 3A1 4.088% 02/21/54		06/01/2020	Paydown		14,347	14,347	13,892	14,181		166		166		14,347			0	262	02/21/2054	1FM
58769Q AB 7	MBALT 2019-B A2 2.010% 12/15/21		06/15/2020	Paydown		6,571,597	6,571,597	6,571,252	6,571,296		301		301		6,571,597			0	58,158	12/15/2021	1FE
60700D AB 4	MMAF 2018-A A2 2.920% 07/12/21		06/10/2020	Paydown		2,333,995	2,333,995	2,333,697	2,333,836		158		158		2,333,995			0	28,131	07/12/2021	1FE
61744C UT 1	MSAC 2005-HE5 M2 0.830% 09/25/35		06/25/2020	Paydown		363,960	363,960	363,529	366,259		(2,298)		(2,298)		363,960			0	3,002	09/25/2035	1FM
61761Q AC 7	MSBAM 2013-C8 ASB 2.699% 12/15/48		05/28/2020	Key Bank NA, Cleveland		14,703,247	14,557,670	14,441,663	14,485,862		10,405		10,405		14,496,267		206,979	206,979	194,273	12/15/2048	1FM
61761Q AC 7	MSBAM 2013-C8 ASB 2.699% 12/15/48		05/01/2020	Paydown		719,627	719,627	713,893	716,078		3,550		3,550		719,627			0	7,306	12/15/2048	1FM
61762B AE 5	MSRR 2013-R3 1B1 3.732% 02/26/36		06/01/2020	Paydown		786,967	786,967	764,341	785,150		1,817		1,817		786,967			0	14,909	02/26/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
61763Y	AJ 3 MSRM 2014-1A B2 2.790% 06/25/44		06/01/2020	Paydown		8,209	8,209	8,071	8,226		(17)		(17)		8,209			0	102	06/25/2044	1FM
637417	AF 3 NATIONAL RETAIL 3.300% 04/15/23		04/14/2020	Wells Fargo Bank		1,448,406	1,429,000	1,392,846	1,400,813	2,406		2,406	2,406	1,403,219		45,186	45,186	23,709	04/15/2023	2FE	
637417	AN 6 NATIONAL RETAIL 2.500% 04/15/30		04/13/2020	Susquehanna Financial Group		4,431,550	5,000,000	4,410,950		1,836		1,836	1,836	4,412,786		18,764	18,764	14,583	04/15/2030	2FE	
63875B	AA 3 NCMS 2019-1776 A 2.507% 10/15/36		06/29/2020	Bank of America Corp.		25,133,203	25,000,000	24,999,925	24,999,143	(2,323)		(2,323)	(2,323)	24,996,820		136,384	136,384	333,610	10/15/2036	1FE	
63875B	AJ 4 NCMS 2019-1776 E 3.902% 10/15/36		06/29/2020	Bank of America Corp.		16,619,461	17,350,000	17,349,948	17,271,925	77,205		(2,528)	74,677	17,346,602		(727,141)	(727,141)	338,472	10/15/2036	3FE	
63940U	AA 2 NAVSL 2018-DA A1 0.485% 12/15/59		06/15/2020	Paydown		3,550,270	3,550,270	3,550,270	3,541,212		9,058		9,058	3,550,270			0	23,445	12/15/2059	1FE	
63941C	AA 1 NAVSL 2019-D A1 0.585% 12/15/59		06/15/2020	Paydown		5,197,448	5,197,448	5,194,861	5,187,983		9,465		9,465	5,197,448			0	36,333	12/15/2059	1FE	
63941N	AA 7 NAVSL 2018-4A A1 0.435% 06/27/67		06/25/2020	Paydown		2,584,860	2,584,860	2,584,860	2,579,073		5,787		5,787	2,584,860			0	16,500	06/27/2067	1FE	
65106A	AN 3 NCMT 2006-1 M1 1.472% 03/25/36		04/27/2020	Paydown		1,655,439	1,655,439	1,445,261	1,648,077		7,361		7,361	1,655,439			0	10,936	03/25/2036	1FM	
65479J	AB 9 NAROT 2019-C A2A 1.970% 09/15/22		06/15/2020	Paydown		690,044	690,044	690,038	690,038		6		6	690,044			0	6,797	09/15/2022	1FE	
65535V	BZ 0 NAA 2003-A3 A1 5.500% 08/25/33		06/01/2020	Paydown		5,439	5,439	5,447	5,468		(29)		(29)	5,439			0	108	08/25/2033	1FM	
69701E	AA 4 PSTAT 2020-1A A1 1.177% 02/20/28		05/20/2020	Paydown		421,996	421,996	421,996					0	421,996			0	2,503	02/20/2028	1FE	
743873	AX 9 PFMLT 2005-1 2A1 3.825% 05/25/35		06/01/2020	Paydown		19,045	19,045	18,593	19,045				0	19,045			0	392	05/25/2035	1FM	
743873	BL 4 PFMLT 2005-2 2A1A 3.573% 12/25/47		06/01/2020	Paydown		386,287	386,287	357,264	357,264		29,022		29,022	386,287			0	8,256	12/25/2047	1FM	
76971D	AA 4 RBIT 2019-1 A 2.475% 07/25/29		06/25/2020	Paydown		4,523,077	4,523,077	4,523,074	4,533,862		(10,785)		(10,785)	4,523,077			0	44,616	07/25/2029	1FE	
774341	AE 1 ROCKWELL COLLINS INC. 3.700% 12/15/23		06/08/2020	Citigroup		5,659,759	5,122,000	5,059,870	5,073,236		5,119		5,119	5,078,355		581,404	581,404	92,125	12/15/2023	2FE	
774341	AH 4 ROCKWELL COLLINS INC. 2.800% 03/15/22		06/08/2020	Citigroup		25,849,890	24,750,000	24,754,498	24,751,261		(417)		(417)	24,750,845		1,099,045	1,099,045	510,125	03/15/2022	2FE	
774341	AJ 0 ROCKWELL COLLINS INC. 3.200% 03/15/24		06/08/2020	Citigroup		9,090,077	8,300,000	7,946,835	8,018,168		27,355		27,355	8,045,523		1,044,554	1,044,554	195,511	03/15/2024	2FE	
78442G	PB 6 SLMA 2005-3 A5 1.884% 10/25/24		04/27/2020	Paydown		1,360,970	1,360,970	1,359,907	1,357,539		3,431		3,431	1,360,970			0	13,694	10/25/2024	1FE	
78449Q	AA 5 SMB 2018-C A1 0.484% 09/15/25		06/15/2020	Paydown		1,154,968	1,154,968	1,154,968	1,153,315		1,653		1,653	1,154,968			0	7,257	09/15/2025	1FE	
78449T	AA 9 SMB 2019-A A1 0.535% 02/16/26		06/15/2020	Paydown		2,714,407	2,714,407	2,714,407	2,709,334		5,073		5,073	2,714,407			0	18,367	02/16/2026	1FE	
80284N	AA 6 SRT 2019-C A1 1.981% 10/20/20		04/20/2020	Paydown		2,825,034	2,825,034	2,825,034	2,825,034				0	2,825,034			0	18,965	10/20/2020	1FE	
80284Y	AF 1 SDART 2017-3 C 2.760% 12/15/22		06/15/2020	Paydown		4,931,930	4,931,930	4,945,031	4,938,651		(6,721)		(6,721)	4,931,930			0	55,919	12/15/2022	1FE	
83611M	LY 2 SVHE 2006-OPT1 2A3 1.127% 03/25/36		04/27/2020	Paydown		318,235	318,235	290,787	318,039		196		196	318,235			0	1,822	03/25/2036	1FM	
86358E	WC 6 SAIL 2005-7 M1 0.920% 08/25/35		06/25/2020	Paydown		434,686	434,686	414,581	435,867		(1,182)		(1,182)	434,686			0	3,770	08/25/2035	1FM	
872540	AS 8 TJX COMPANIES INC 3.750% 04/15/27		06/25/2020	Goldman Sachs		8,568,900	7,500,000	7,494,825			(174)		(174)	7,494,651		1,074,249	1,074,249	68,750	04/15/2027	1FE	
872540	AT 6 TJX COMPANIES INC 3.875% 04/15/30		06/30/2020	Various		23,524,100	20,000,000	19,975,000			(435)		(435)	19,974,565		3,549,535	3,549,535	191,597	04/15/2030	1FE	
87342R	AD 6 BELL 2018-1 A2I 4.318% 11/25/48		05/25/2020	Paydown		125,000	125,000	125,000	124,984		16		16	125,000			0	2,699	11/25/2048	2FE	
89389J	AA 0 TFET 2019-1 A1 2.003% 10/23/20		06/23/2020	Paydown		12,019,994	12,019,994	12,019,994	12,019,994				0	12,019,994			0	100,078	10/23/2020	1FE	
89788J	AA 7 TRUIST BANK 1.500% 03/10/25		05/27/2020	Suntrust Robinson Humphrey		10,158,200	10,000,000	9,979,400			811		811	9,980,211		177,989	177,989	33,333	03/10/2025	1FE	
91740P	AC 2 USA COMPRESSION PARTNERS 6.875% 04/01/20		06/01/2020	Various		15,062,885	15,889,000	15,738,934	15,713,328		9,538		9,538	15,722,866		(659,981)	(659,981)	717,280	04/01/2026	4FE	
92868L	AB 7 VALET 2018-1 A2A 2.810% 07/20/21		06/20/2020	Paydown		4,894,156	4,894,156	4,894,116	4,894,147		9		9	4,894,156			0	56,716	07/20/2021	1FE	
92888B	AC 7 VFET 2019-2A A1 1.891% 11/16/20		06/15/2020	Paydown		18,798,967	18,798,967	18,798,967	18,798,967				0	18,798,967			0	145,674	11/16/2020	1FE	
92888C	AA 1 VFET 2018-1A A3 2.540% 02/15/22		06/15/2020	Paydown		4,895,310	4,895,310	4,909,843	4,908,117		(12,807)		(12,807)	4,895,310			0	49,977	02/15/2022	1FE	
929227	4D 5 WAMU 2003-AR6 A1 3.101% 06/25/33		06/01/2020	Paydown		6,426	6,426	6,315	6,843		(416)		(416)	6,426			0	117	06/25/2033	1FM	
92938J	AE 2 WFRBS 2013-UBS1 A4 4.079% 03/15/46		05/20/2020	Barclays Capital		21,396,094	20,000,000	21,274,219	21,118,853		(112,495)		(112,495)	21,006,358		389,736	389,736	387,505	03/15/2046	1FM	
95058X	AC 2 WEN 2015-1A A23 4.497% 06/15/45		06/15/2020	Paydown		17,713	17,713	18,155	18,143		(430)		(430)	17,713			0	398	06/15/2045	2FE	
95058X	AG 3 WEN 2019-1A A2I 3.783% 06/15/49		06/15/2020	Paydown		204,375	204,375	204,375	204,375				0	204,375			0	3,866	06/15/2049	2FE	
96328D	BL 7 WHLS 2019-1A A1 2.367% 06/22/20		04/20/2020	Paydown		3,266,391	3,266,391	3,266,391	3,266,391				0	3,266,391			0	26,201	06/22/2020	1FE	
98162R	AA 6 WOART 2019-C A1 1.905% 11/16/20		06/15/2020	Paydown		18,868,176	18,868,176	18,868,176	18,868,176				0	18,868,176			0	145,327	11/16/2020	1FE	
59501N	AJ 8 MICROCHIP TECHNOLOGY B TERM LOAN 2.180%		06/04/2020	Call 100.0000		60,041	60,041	60,041	59,655		(1,006)		(1,006)	58,649		1,392	1,392	850	05/29/2025	2FE	
380881	CP 5 GCCT 2015-2A A 2.020% 04/15/22		04/15/2020	Paydown		12,500,000	12,500,000	12,475,098	12,489,831		10,169		10,169	12,500,000			0	84,167	04/15/2022	1FE	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
81378T AB 6	SSTRT 2018-2A A2A 3.060% 02/25/21	A	04/25/2020	Paydown		1,765,983	1,765,983	1,765,983	1,765,983				0		1,765,983			0	18,013	02/25/2021	1FE
81379J AE 1	SSTRT 2017-1A A4 2.209% 06/25/21	A	05/25/2020	Paydown		7,719,986	7,719,986	7,724,208	7,723,659	(3,673)			(3,673)		7,719,986			0	68,047	06/25/2021	1FE
00084D AJ 9	ABN AMRO BANK NV 2.450% 06/04/20	D	06/04/2020	Maturity		8,317,000	8,317,000	8,191,413	8,288,763	28,237			28,237		8,317,000			0	101,883	06/04/2020	1FE
00084D AQ 3	ABN AMRO BANK NV 2.650% 01/19/21	D	05/26/2020	Barclays Capital		12,168,240	12,000,000	11,794,320	11,914,044	32,877			32,877		11,946,920		221,320	221,320	272,950	01/19/2021	1FE
17186H AC 6	CIMPRESS NV 7.000% 06/15/26	D	05/27/2020	Various		12,498,938	13,700,000	13,700,000	13,700,000				0		13,700,000		(1,201,063)	(1,201,063)	426,597	06/15/2026	4FE
23329P AC 4	DNB BANK ASA 2.125% 10/02/20	D	05/27/2020	Wells Fargo Bank		30,188,100	30,000,000	29,977,500	29,993,792	2,832			2,832		29,996,623		191,477	191,477	419,688	10/02/2020	1FE
65557C AX 1	NORDEA BANK AB 2.125% 05/29/20	D	05/29/2020	Maturity		10,000,000	10,000,000	9,991,600	9,998,648	1,352			1,352		10,000,000			0	106,250	05/29/2020	1FE
86960B AL 6	SVENSKA HANDELSBANKEN AB 2.450% 03/30/20	D	05/26/2020	Barclays Capital		21,588,407	21,229,000	20,724,811	20,964,298	85,302			85,302		21,049,600		538,807	538,807	343,851	03/30/2021	1FE
902674 XF 2	UBS AG LONDON 2.200% 06/08/20	D	05/11/2020	Call	100,0000	17,070,000	17,070,000	17,019,590	17,059,064	8,796			8,796		17,067,860		2,140	2,140	156,475	06/08/2020	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					846,218,313	833,724,744	834,467,463	770,531,898	77,328	(502,613)	0	(425,285)	0	834,054,708	0	12,163,604	12,163,604	11,525,550	XXX	XXX
8399997	Total - Bonds - Part 4					1,864,059,896	1,803,071,635	1,811,697,850	1,193,969,004	77,328	(719,786)	0	(642,458)	0	1,810,915,111	0	53,144,785	53,144,785	16,654,482	XXX	XXX
8399999	Total - Bonds					1,864,059,896	1,803,071,635	1,811,697,850	1,193,969,004	77,328	(719,786)	0	(642,458)	0	1,810,915,111	0	53,144,785	53,144,785	16,654,482	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
172967 ER 8	CITIGROUP INC.		05/22/2020	Class Action Litigation		2,976							0				2,976	2,976		XXX	3FE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,976	XXX	0	0	0	0	0	0	0	0	0	2,976	2,976	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					2,976	XXX	0	0	0	0	0	0	0	0	0	2,976	2,976	0	XXX	XXX
8999999	Total - Preferred Stocks					2,976	XXX	0	0	0	0	0	0	0	0	0	2,976	2,976	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00123Q 10 4	AGNC INVESTMENT CORP		06/23/2020	State Street Bank		67,400,000		875,918					0		877,346		(1,428)	(1,428)	26,960	XXX	
00206R 10 2	AT&T		04/01/2020	Class Action Litigation				3					0				3	3		XXX	
00287Y 10 9	ABBVIE INC		05/29/2020	State Street Bank		0.640		58					0		54		4	4		XXX	
13057Q 20 6	CALIFORNIA RESOURCES COR		06/23/2020	State Street Bank		404,000		568					(2,484)		1,164		(596)	(596)		XXX	
15912K 10 0	CHANGE HEALTHCARE INC		04/02/2020	State Street Bank		0.760		7					0		4		3	3		XXX	
166764 10 0	CHEVRON CORP		06/23/2020	State Street Bank		40,800,000		3,764,390					(2,276,532)		4,916,808		1,124,114	1,124,114	105,264	XXX	
20825C 10 4	CONOCOPHILLIPS		06/23/2020	State Street Bank		53,621,000		2,365,106					(1,661,367)		3,486,974		539,499	539,499	45,042	XXX	
22662X 10 0	CRIMSON WINE GROUP LTD		06/23/2020	State Street Bank		2,740,000		14,957					(3,499)		20,276		(1,821)	(1,821)		XXX	
26875P 10 1	EOG RESOURCES INC		06/23/2020	State Street Bank		20,200,000		1,069,799					(5,214)		1,686,738		(616,940)	(616,940)	13,383	XXX	
369604 10 3	GENERAL ELECTRIC CO		06/23/2020	State Street Bank		26,200,000		184,098					(32,732)		259,660		(75,562)	(75,562)	524	XXX	
419870 10 0	HAWAIIAN ELECTRIC INDS		06/23/2020	State Street Bank		12,300,000		441,528					0		478,666		(37,137)	(37,137)	4,059	XXX	
42806J 10 6	HERTZ GLOBAL HOLDINGS INC		05/26/2020	State Street Bank		5,368,000		3,040					(44,355)		84,546		(37,151)	(37,151)		XXX	
44107P 10 4	HOST HOTELS & RESORTS INC		06/23/2020	State Street Bank		40,648,000		460,507					(350,895)		754,020		57,382	57,382	18,292	XXX	
459200 10 1	INTL BUSINESS MACHINES CORP		06/23/2020	State Street Bank		3,500,000		425,792					16,475		469,140		(59,823)	(59,823)	11,375	XXX	
46609J 10 6	J ALEXANDER'S HOLDINGS		06/23/2020	State Street Bank		157,000		819					201		1,501		(882)	(882)		XXX	
49446R 10 9	KIMCO REALTY CORP		06/23/2020	State Street Bank		29,500,000		387,173					(232,731)		610,945		8,959	8,959	16,520	XXX	
531229 12 8	LIBERTY MEDIA CORP		06/03/2020	State Street Bank		1,323,000							0					0		XXX	
554382 10 1	MACERICH CO/THE		06/18/2020	State Street Bank		0.840		4					0		6		(3)	(3)		XXX	
55825T 10 3	MADISON SQUARE GRDN SPORTS		04/20/2020	Spin Off				9,824					(115,349)		125,173			0		XXX	
57636Q 10 4	MASTERCARD INC CLASS A		05/26/2020	State Street Bank		11,250,000		2,992,579					(3,238,637)		3,359,138		2,872,078	2,872,078	9,000	XXX	
580135 10 1	MCDONALD'S CORP		06/23/2020	State Street Bank		4,900,000		923,406					(82,668)		885,621		37,785	37,785	12,250	XXX	
63938C 10 8	NAVIENT CORP		06/23/2020	State Street Bank		30,900,000		236,785					(154,410)		268,302		(31,518)	(31,518)	9,888	XXX	
68902V 10 7	OTIS WORLDWIDE CORP		06/23/2020	State Street Bank		7,150,000		408,497					0		340,019		68,478	68,478	1,430	XXX	
69924R 10 8	PARAMOUNT GROUP INC		06/23/2020	State Street Bank		98,700,000		784,845					0		779,681		5,164	5,164	9,870	XXX	

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
755111 50 7	RAYTHEON COMPANY.....		04/03/2020	Tax Free Exchange.....	34,600.000	1,219,511	XXX	1,219,511	7,603,004	(6,383,493)			(6,383,493)		1,219,511			0	32,611	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP.....		04/21/2020	State Street Bank.....	0.080	5	XXX	1					0	1		4	4			XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP.....		04/03/2020	Spin Off.....	545,267	545,267	XXX	545,267					0		545,267		0			XXX	
876664 10 3	TAUBMAN CENTERS INC.....		06/23/2020	State Street Bank.....	11,000.000	412,533	XXX	509,067					0		509,067		(96,534)	(96,534)		XXX	
949746 10 1	WELLS FARGO & CO.....		06/23/2020	State Street Bank.....	85,528.000	2,370,142	XXX	2,360,094	4,601,406	(2,241,313)			(2,241,313)		2,360,094		10,048	10,048	87,239	XXX	
95040Q 10 4	WELLTOWER INC.....		06/23/2020	State Street Bank.....	2,900.000	149,627	XXX	130,173	237,162	(106,989)			(106,989)		130,173		19,453	19,453	4,292	XXX	
983134 10 7	WYNN RESORTS LTD.....		06/23/2020	State Street Bank.....	6,000.000	504,664	XXX	554,235	833,220	(278,985)			(278,985)		554,235		(49,571)	(49,571)	6,000	XXX	
806857 10 8	SCHLUMBERGER LTD.....	C	06/23/2020	State Street Bank.....	16,273.000	321,744	XXX	492,343	654,175	(161,831)			(161,831)		492,343		(170,599)	(170,599)	16,273	XXX	
G0177J 10 8	ALLERGAN PLC.....	C	05/11/2020	State Street Bank.....	12,846.000	2,479,398	XXX	3,125,856	2,455,770	670,086			670,086		3,125,856		(646,457)	(646,457)	19,012	XXX	
G5960L 10 3	MEDTRONIC PLC.....	C	06/23/2020	State Street Bank.....	25,700.000	2,420,190	XXX	2,812,274	2,915,665	(103,391)			(103,391)		2,812,274		(392,084)	(392,084)	24,084	XXX	
N53745 10 0	LYONDELLBASELL IND A.....	C	06/23/2020	State Street Bank.....	100.000	6,738	XXX	9,317	9,448	(131)			(131)		9,317		(2,579)	(2,579)	210	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....				25,779,522	23,257,229	XXX	23,257,229	36,517,364	(16,790,244)	0	0	(16,790,244)	0	23,257,229	0	2,522,289	2,522,289	473,578	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....				25,779,522	23,257,229	XXX	23,257,229	36,517,364	(16,790,244)	0	0	(16,790,244)	0	23,257,229	0	2,522,289	2,522,289	473,578	XXX	XXX
9799999.	Total - Common Stocks.....				25,779,522	23,257,229	XXX	23,257,229	36,517,364	(16,790,244)	0	0	(16,790,244)	0	23,257,229	0	2,522,289	2,522,289	473,578	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				25,782,498	23,257,229	XXX	23,257,229	36,517,364	(16,790,244)	0	0	(16,790,244)	0	23,257,229	0	2,525,265	2,525,265	473,578	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				1,889,842,394	1,834,955,079	XXX	1,834,955,079	1,230,486,368	(16,712,916)	(719,786)	0	(17,432,702)	0	1,834,172,340	0	55,670,050	55,670,050	17,128,060	XXX	XXX

QE05.5

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

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

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
CITIBANK..... NEW YORK, NY.....					14,297,784	15,209,651	30,076,185	XXX
JP MORGAN CHASE..... CLEVELAND, OH.....					4,752,148	4,216,323	6,945,682	XXX
PNC BANK..... CLEVELAND, OH.....					(32,586,435)	(45,540,660)	(31,190,660)	XXX
WELLS FARGO BANK..... TAMPA, FL.....					308,712	782,060	404,368	XXX
STATE STREET BANK..... KANSAS CITY, MO.....					3,322	58	22,162	XXX
0199998. Deposits in.... 4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	17		95,049	95,072	95,089	XXX
0199999. Total Open Depositories.....	XXX	XXX	17	0	(13,129,420)	(25,237,496)	6,352,826	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	17	0	(13,129,420)	(25,237,496)	6,352,826	XXX
0599999. Total Cash.....	XXX	XXX	17	0	(13,129,420)	(25,237,496)	6,352,826	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL.....		06/30/2020.....	0.110	08/06/2020.....	44,595,094		
0199999	U.S. Government Bonds - Issuer Obligations.....					44,595,094	0	0
0599999	Total - U.S. Government Bonds.....					44,595,094	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	ABB TREASURY CENTER USA.....		04/22/2020.....	1.950	07/20/2020.....	49,948,348		189,387
	AT&T INC.....		04/16/2020.....	2.000	07/01/2020.....	20,000,000		84,444
	AT&T INC.....		04/16/2020.....	2.000	07/01/2020.....	50,000,000		211,111
	AIR LIQUIDE US LLC.....		06/22/2020.....	0.370	08/24/2020.....	31,982,239		2,301
	AMERICAN HONDA FINANCE.....		05/15/2020.....	1.800	08/13/2020.....	18,959,054		44,554
	AVERY DENNISON CORP.....		06/01/2020.....	0.630	07/20/2020.....	14,995,010		7,348
	AVERY DENNISON CORP.....		06/01/2020.....	0.730	08/03/2020.....	16,988,618		9,646
	CENTENNIAL ENERGY HLDGS.....		06/12/2020.....	1.000	07/10/2020.....	11,996,998		6,332
	CENTENNIAL ENERGY HLDGS.....		06/12/2020.....	1.300	07/10/2020.....	11,996,097		8,231
	CENTENNIAL ENERGY HLDGS.....		06/18/2020.....	1.000	07/20/2020.....	9,994,720		3,609
	CENTENNIAL ENERGY HLDGS.....		06/29/2020.....	1.000	07/29/2020.....	14,988,333		833
	CENTERPOINT ENERGY RESOU.....		06/29/2020.....	0.200	07/01/2020.....	9,000,000		50
	CENTERPOINT ENERGY RESOU.....		06/29/2020.....	0.200	07/01/2020.....	50,000,000		278
	CONSOLIDATED EDISON CO.....		06/19/2020.....	0.200	07/07/2020.....	39,998,667		2,667
	CONSOLIDATED EDISON CO.....		06/24/2020.....	0.240	07/20/2020.....	49,993,666		2,333
	CONS EDISON INC.....		06/29/2020.....	0.150	07/01/2020.....	30,000,000		250
	CUMMINS INC.....		06/08/2020.....	0.270	08/17/2020.....	19,992,949		3,449
	DAIMLER FINANCE NA LLC.....		06/08/2020.....	1.000	09/08/2020.....	10,978,903		7,014
	DOVER CORP.....		06/30/2020.....	0.130	07/17/2020.....	19,998,844		72
	DOW CHEMICAL COAMP.....		05/15/2020.....	1.300	08/11/2020.....	24,962,923		42,368
	DOW CHEMICAL COAMP.....		05/15/2020.....	1.300	08/11/2020.....	14,977,754		25,421
	DUPONT DE NEMOURS INC.....		04/20/2020.....	2.350	07/01/2020.....	48,000,000		225,600
	ENI FINANCE USA INC.....		06/19/2020.....	0.650	08/20/2020.....	9,021,846		1,955
	EASTMAN CHEMICAL CO.....		06/29/2020.....	0.420	07/06/2020.....	4,999,708		117
	EASTMAN CHEMICAL CO.....		06/18/2020.....	0.500	07/06/2020.....	9,999,305		1,805
	EASTMAN CHEMICAL CO.....		06/19/2020.....	0.500	07/07/2020.....	24,997,916		4,166
	EASTMAN CHEMICAL CO.....		06/22/2020.....	0.500	07/08/2020.....	19,998,055		2,500
	EASTMAN CHEMICAL CO.....		06/29/2020.....	0.500	07/17/2020.....	9,997,778		278
	ENBRIDGE US INC.....		06/09/2020.....	0.450	07/09/2020.....	34,296,569		9,432
	ENBRIDGE US INC.....		06/29/2020.....	0.380	07/10/2020.....	9,999,050		106
	ENBRIDGE US INC.....		06/15/2020.....	0.550	08/03/2020.....	8,995,461		2,199
	ENERGY TRANSFER OPER LP.....		06/30/2020.....	0.700	07/01/2020.....	150,000,000		2,917
	ENERGY TRANSFER OPER LP.....		06/30/2020.....	0.700	07/02/2020.....	2,999,942		
	ENERGY TRANSFER OPER LP.....		06/30/2020.....	0.700	07/02/2020.....	149,997,083		
	ENERGY CORP.....		04/14/2020.....	2.750	07/09/2020.....	22,985,860		136,957
	ENERGY CORP.....		04/21/2020.....	2.500	07/21/2020.....	33,503,172		165,189
	ENERGY CORP.....		06/15/2020.....	0.500	08/12/2020.....	6,100,439		1,356
	ENERGY CORP.....		06/12/2020.....	0.500	08/14/2020.....	17,789,119		4,694
	ENERGY CORP.....		06/08/2020.....	0.470	09/04/2020.....	13,487,541		3,874
	EXXON MOBIL CORP.....		06/29/2020.....	0.150	07/29/2020.....	19,457,730		162
	GENERAL DYNAMICS CORP.....		04/17/2020.....	2.020	07/16/2020.....	74,936,608		315,358

QE14

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
	GENERAL DYNAMICS CORP.....		04/24/2020.....	1.700	07/22/2020.....	22,177,914		71,216
	GENERAL MOTORS FINL CO.....		06/29/2020.....	0.670	07/01/2020.....	2,000,000		74
	GENERAL MOTORS FINL CO.....		06/16/2020.....	1.250	07/07/2020.....	23,994,997		12,497
	GENERAL MOTORS FINL CO.....		06/18/2020.....	1.100	07/09/2020.....	9,997,555		3,971
	GENERAL MOTORS FINL CO.....		06/16/2020.....	1.250	07/09/2020.....	11,996,665		6,248
	GENERAL MOTORS FINL CO.....		06/29/2020.....	0.750	07/13/2020.....	14,996,250		625
	GENERAL MOTORS FINL CO.....		06/22/2020.....	1.050	07/22/2020.....	14,990,810		3,935
	GENERAL MOTORS FINL CO.....		06/17/2020.....	1.400	08/03/2020.....	4,993,580		2,525
	GENERAL MOTORS FINL CO.....		06/22/2020.....	1.100	08/12/2020.....	9,987,164		2,441
	GENERAL MOTORS FINL CO.....		06/10/2020.....	2.000	08/17/2020.....	9,973,866		8,866
	GENERAL MOTORS FINL CO.....		06/18/2020.....	1.400	08/18/2020.....	19,962,649		9,316
	GENERAL MOTORS FINL CO.....		06/18/2020.....	1.400	08/18/2020.....	4,990,662		2,329
	GENERAL MOTORS FINL CO.....		06/01/2020.....	3.000	09/01/2020.....	49,741,041		120,208
	HARLEY-DAVIDSON FINL SER.....		06/29/2020.....	0.180	07/10/2020.....	14,999,325		75
	HARLEY-DAVIDSON FINL SER.....		06/19/2020.....	0.420	07/17/2020.....	7,998,506		1,120
	HUMANA INC.....		05/22/2020.....	1.000	07/16/2020.....	29,987,486		33,319
	HYUNDAI CAPITAL AMERICA.....		06/05/2020.....	0.900	07/14/2020.....	19,993,496		11,496
	HYUNDAI CAPITAL AMERICA.....		06/15/2020.....	0.850	08/03/2020.....	24,980,513		9,437
	HYUNDAI CAPITAL AMERICA.....		06/22/2020.....	0.850	08/04/2020.....	34,971,897		7,432
	HYUNDAI CAPITAL AMERICA.....		06/18/2020.....	0.950	09/01/2020.....	34,942,716		11,987
	INTERCONTINENTALEXCHANGE.....		06/22/2020.....	0.300	09/08/2020.....	29,982,749		2,249
	MOLSON COORS BEVERAGE COO.....		06/15/2020.....	1.000	07/15/2020.....	24,990,273		11,107
	MOLSON COORS BEVERAGE COO.....		06/15/2020.....	1.000	07/15/2020.....	99,961,094		44,427
	MOLSON COORS BEVERAGE COO.....		06/15/2020.....	1.000	07/17/2020.....	49,977,768		22,212
	MONDELEZ INTERNATIONAL.....		06/19/2020.....	0.240	07/06/2020.....	9,999,667		800
	MONDELEZ INTERNATIONAL.....		06/18/2020.....	0.260	07/06/2020.....	5,999,783		563
	MONDELEZ INTERNATIONAL.....		06/18/2020.....	0.270	07/13/2020.....	5,999,460		585
	NETAPP INC.....		04/21/2020.....	2.050	07/09/2020.....	23,639,182		95,575
	PARKER-HANNIFIN CORP.....		06/24/2020.....	0.300	08/07/2020.....	19,993,833		1,000
	STANLEY BLACK & DECKER.....		06/29/2020.....	0.150	07/22/2020.....	19,998,250		167
	THOMSON REUTERS CORP.....		06/22/2020.....	0.400	07/24/2020.....	29,992,333		2,999
	UNITED PARCEL SERV INC.....		06/30/2020.....	0.060	07/02/2020.....	24,999,958		42
	VECTREN UTILITY HOLDINGS.....		06/30/2020.....	0.230	07/01/2020.....	44,000,000		281
	VERIZON COMMUNICATIONS.....		04/20/2020.....	1.850	07/01/2020.....	20,000,000		74,000
	WGL HOLDINGS INC.....		06/29/2020.....	0.400	08/04/2020.....	4,498,300		100
	WEC ENERGY GROUP INC.....		06/22/2020.....	0.240	07/06/2020.....	14,999,500		900
	WEC ENERGY GROUP INC.....		06/22/2020.....	0.240	07/06/2020.....	49,998,333		3,000
	WEC ENERGY GROUP INC.....		06/29/2020.....	0.220	07/13/2020.....	29,997,800		367
	WRKCO INC.....		06/18/2020.....	0.300	07/09/2020.....	14,999,000		1,625
	WRKCO INC.....		06/19/2020.....	0.290	07/21/2020.....	19,996,777		1,933
	WALGREENS BOOTS ALLIANCE.....		05/18/2020.....	0.750	07/16/2020.....	49,984,361		44,778
	WALGREENS BOOTS ALLIANCE.....		06/18/2020.....	0.570	08/17/2020.....	29,977,672		4,272
	WALGREENS BOOTS ALLIANCE.....		06/03/2020.....	0.750	09/02/2020.....	24,967,168		14,564
	WASHINGTON GAS LIGHT CO.....		05/27/2020.....	0.700	08/11/2020.....	7,993,618		5,440
	CANADIAN NATURAL RESOURC.....		06/29/2020.....	0.400	07/20/2020.....	49,989,444		1,111

QE14.1

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
	SUNCOR ENERGY INC.....		05/27/2020.....	0.870	07/09/2020.....	18,996,324		15,609
	SUNCOR ENERGY INC.....		06/03/2020.....	0.850	08/04/2020.....	9,991,967		6,606
	SUNCOR ENERGY INC.....		06/01/2020.....	0.850	08/26/2020.....	13,981,476		9,904
	SUNCOR ENERGY INC.....		06/09/2020.....	0.850	09/09/2020.....	15,973,542		8,297
	BASF SE.....		05/14/2020.....	1.450	08/13/2020.....	32,443,603		62,724
	EXPERIAN FINANCE PLC.....		06/24/2020.....	0.500	09/21/2020.....	24,971,526		1,734
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					2,384,288,158	0	2,288,451
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					2,384,288,158	0	2,288,451
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....					2,428,883,252	0	2,288,451
8399999.	Subtotals - Bonds.....					2,428,883,252	0	2,288,451
Exempt Money Market Mutual Funds as Identified by the SVO								
608919	47 8 FEDERATED GOVERNMENT OBLIGATION FUND GRTXX.....	C.....	06/30/2020.....	0.090		100,377		150
608919	71 8 FEDERATED GOVERNMENT OBLIGATION FUND GOFXX.....	C.....	06/30/2020.....	0.110		7,936,907		3,882
60934N	68 2 FEDERATED US TREASURY CASH RESERVES FUND UTIXX.....	M.....	06/30/2020.....	0.070		2,678,083		4,177
857492	88 8 STATE STREET TREASURY MMF TRIXX.....		06/30/2020.....	0.099		837,973		16,757
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					11,553,340	0	24,966
8899999.	Total - Cash Equivalents.....					2,440,436,592	0	2,313,417

QE14.2

**Supp. A to Sch. T
NONE**

**Supp. A to Sch. T
NONE**

**Supp. A to Sch. T
NONE**



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

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL								
2. Alaska.....AK								
3. Arizona.....AZ								
4. Arkansas.....AR								
5. California.....CA								
6. Colorado.....CO								
7. Connecticut.....CT								
8. Delaware.....DE								
9. District of Columbia.....DC								
10. Florida.....FL								
11. Georgia.....GA								
12. Hawaii.....HI								
13. Idaho.....ID								
14. Illinois.....IL								
15. Indiana.....IN								
16. Iowa.....IA								
17. Kansas.....KS								
18. Kentucky.....KY								
19. Louisiana.....LA								
20. Maine.....ME								
21. Maryland.....MD								
22. Massachusetts.....MA								
23. Michigan.....MI								
24. Minnesota.....MN								
25. Mississippi.....MS								
26. Missouri.....MO								
27. Montana.....MT								
28. Nebraska.....NE								
29. Nevada.....NV								
30. New Hampshire.....NH								
31. New Jersey.....NJ								
32. New Mexico.....NM								
33. New York.....NY								
34. North Carolina.....NC								
35. North Dakota.....ND								
36. Ohio.....OH	30,000	14,924			(120)			1,492
37. Oklahoma.....OK								
38. Oregon.....OR								
39. Pennsylvania.....PA								
40. Rhode Island.....RI								
41. South Carolina.....SC								
42. South Dakota.....SD								
43. Tennessee.....TN								
44. Texas.....TX								
45. Utah.....UT								
46. Vermont.....VT								
47. Virginia.....VA								
48. Washington.....WA								
49. West Virginia.....WV								
50. Wisconsin.....WI								
51. Wyoming.....WY								
52. American Samoa.....AS								
53. Guam.....GU								
54. Puerto Rico.....PR								
55. US Virgin Islands.....VI								
56. Northern Mariana Islands.....MP								
57. Canada.....CAN								
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	30,000	14,924	0	0	(120)	0	0	1,492

DETAILS OF WRITE-INS

58001.....								
58002.....								
58003.....								
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2020

NAIC Group Code.....155

NAIC Company Code.....24260

Company Name: PROGRESSIVE CASUALTY INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....(531)

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 []

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 []

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

2.31 Amount quantified: _____

2.32 Amount estimated using reasonable assumptions: _____

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