



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Cincinnati Equitable Insurance Company

NAIC Group Code 0838 (Current) 0838 (Prior) NAIC Company Code 16721 Employer's ID Number 31-0239840

Organized under the Laws of OHIO, State of Domicile or Port of Entry OHIO

Country of Domicile United States of America

Incorporated/Organized 01/24/1827 Commenced Business 04/17/1826

Statutory Home Office 525 Vine Street (Street and Number), Cincinnati, OH 45202 (City or Town, State and Zip Code)

Main Administrative Office 525 Vine Street (Street and Number), Cincinnati, OH 45202 (City or Town, State and Zip Code), 513-621-1826 (Area Code) (Telephone Number)

Mail Address PO Box 3428 (Street and Number or P.O. Box), Cincinnati, OH 45201-3428 (City or Town, State and Zip Code)

Primary Location of Books and Records 525 Vine Street (Street and Number), Cincinnati, OH 45202 (City or Town, State and Zip Code), 513-621-1826 (Area Code) (Telephone Number)

Internet Web Site Address None

Statutory Statement Contact Gregory A Baker (Name), 513-621-1826 (Area Code) (Telephone Number), gbaker@cincinnati-equitable.com (E-mail Address), 513-621-4531 (FAX Number)

OFFICERS

Chairman of the Board Peter A Alpaugh Secretary Linda S Bales

President/Treasurer Gregory A Baker

OTHER

DIRECTORS OR TRUSTEES

Peter A Alpaugh Gregory A Baker Andrea A Kessel

James W Ketring

State of Ohio SS:

County of Hamilton

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.

Peter A Alpaugh Chairman of the Board Linda S Bales Secretary Gregory A Baker Treasurer

Subscribed and sworn to before me this 6th day of May 2011

a. Is this an original filing? Yes [ X ] No [ ]

b. If no, 1. State the amendment number..... 2. Date filed ..... 3. Number of pages attached.....

Richard H Hansman Jr.

11/08/2014

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	3,792,152		3,792,152	3,802,554
2. Stocks:				
2.1 Preferred stocks .....	804,495		804,495	822,228
2.2 Common stocks .....	320,008		320,008	302,774
3. Mortgage loans on real estate:				
3.1 First liens .....	49,845		49,845	51,001
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....			0	0
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	0
5. Cash (\$ .....14,128 ), cash equivalents (\$ ..... ) and short-term investments (\$ .....436,306 ) .....	450,434		450,434	317,938
6. Contract loans (including \$ ..... premium notes) .....			0	0
7. Derivatives .....			0	0
8. Other invested assets .....			0	0
9. Receivables for securities .....			0	0
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	5,416,934	0	5,416,934	5,296,495
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	52,053		52,053	71,516
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....			0	0
15.3 Accrued retrospective premiums .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....			0	0
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....			0	0
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....			0	0
18.2 Net deferred tax asset .....	305,000	267,000	38,000	53,000
19. Guaranty funds receivable or on deposit .....			0	0
20. Electronic data processing equipment and software .....	5,883		5,883	6,062
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	2,532	2,532	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....			0	0
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other than invested assets .....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	5,782,402	269,532	5,512,870	5,427,073
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27)	5,782,402	269,532	5,512,870	5,427,073
DETAILS OF WRITE-INS				
1101. ....			0	0
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. ....			0	0
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ ..... ) .....	30,000	30,000
2. Reinsurance payable on paid losses and loss adjustment expenses .....		0
3. Loss adjustment expenses .....	4,174	5,919
4. Commissions payable, contingent commissions and other similar charges .....		0
5. Other expenses (excluding taxes, licenses and fees) .....	61,799	51,976
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	500	500
7.1 Current federal and foreign income taxes (including \$ ..... on realized capital gains (losses)) .....		0
7.2 Net deferred tax liability .....		0
8. Borrowed money \$ ..... and interest thereon \$ ..... .....		0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ ..... and including warranty reserves of \$ ..... ) .....		0
10. Advance premium .....		0
11. Dividends declared and unpaid:		
11.1 Stockholders .....		0
11.2 Policyholders .....		0
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	498	1,211
13. Funds held by company under reinsurance treaties .....		0
14. Amounts withheld or retained by company for account of others .....	340	340
15. Remittances and items not allocated .....		0
16. Provision for reinsurance .....		0
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		0
18. Drafts outstanding .....		0
19. Payable to parent, subsidiaries and affiliates .....	41,394	40,936
20. Derivatives .....		0
21. Payable for securities .....		0
22. Payable for securities lending .....		0
23. Liability for amounts held under uninsured plans .....		0
24. Capital notes \$ ..... and interest thereon \$ ..... .....		0
25. Aggregate write-ins for liabilities .....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	138,705	130,882
27. Protected cell liabilities .....		0
28. Total liabilities (Lines 26 and 27) .....	138,705	130,882
29. Aggregate write-ins for special surplus funds .....	0	0
30. Common capital stock .....	1,000,000	1,000,000
31. Preferred capital stock .....		0
32. Aggregate write-ins for other than special surplus funds .....	0	0
33. Surplus notes .....		0
34. Gross paid in and contributed surplus .....	9,753,831	9,753,831
35. Unassigned funds (surplus) .....	(5,379,666)	(5,457,640)
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 30 \$ ..... ) .....		0
36.2 ..... shares preferred (value included in Line 31 \$ ..... ) .....		0
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	5,374,165	5,296,191
38. Totals (Page 2, Line 28, Col. 3)	5,512,870	5,427,073
<b>DETAILS OF WRITE-INS</b>		
2501. ....		
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page .....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1	2	3
	Current	Prior Year	Prior Year Ended
	Year to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ )	0	0	
1.2 Assumed (written \$ )		0	
1.3 Ceded (written \$ )		0	
1.4 Net (written \$ 0 )	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$ ):			
2.1 Direct	(1,216)	(60,623)	(90,270)
2.2 Assumed		0	
2.3 Ceded		0	4,911
2.4 Net	(1,216)	(60,623)	(95,181)
3. Loss adjustment expenses incurred	10,761	2,693	19,182
4. Other underwriting expenses incurred	34,302	36,357	138,254
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	43,847	(21,573)	62,255
7. Net income of protected cells		0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(43,847)	21,573	(62,255)
INVESTMENT INCOME			
9. Net investment income earned	67,554	72,046	307,195
10. Net realized capital gains (losses) less capital gains tax of \$	49,794	123,126	237,185
11. Net investment gain (loss) (Lines 9 + 10)	117,348	195,172	544,380
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ )		0	0
13. Finance and service charges not included in premiums		0	0
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Lines 12 through 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	73,501	216,745	482,125
17. Dividends to policyholders		0	0
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)	73,501	216,745	482,125
19. Federal and foreign income taxes incurred		30,000	38,000
20. Net income (Line 18 minus Line 19)(to Line 22)	73,501	186,745	444,125
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	5,296,191	5,601,836	5,601,837
22. Net income (from Line 20)	73,501	186,745	444,125
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 7,000	12,473	(60,376)	(86,848)
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	(26,000)	(26,000)	(131,000)
27. Change in nonadmitted assets	18,000	(15,924)	(31,923)
28. Change in provision for reinsurance		0	0
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders		0	(500,000)
36. Change in treasury stock		0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	77,974	84,445	(305,646)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,374,165	5,686,281	5,296,191
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 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	(713)	(2,467)	(1,918)
2. Net investment income .....	102,399	96,943	331,679
3. Miscellaneous income .....	0	0	0
4. Total (Lines 1 to 3) .....	101,686	94,476	329,761
5. Benefit and loss related payments .....	(1,216)	26,985	195,626
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	46,808	59,771	211,630
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(7,000)	30,000	38,000
10. Total (Lines 5 through 9) .....	38,592	116,756	445,256
11. Net cash from operations (Line 4 minus Line 10) .....	63,094	(22,280)	(115,495)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	1,212,890	272,513	2,602,510
12.2 Stocks .....	475,731	1,254,776	3,697,982
12.3 Mortgage loans .....	1,157	1,094	6,718
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,689,778	1,528,383	6,307,210
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,174,455	328,266	2,247,165
13.2 Stocks .....	439,560	1,110,649	3,430,491
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	31,165	2,211
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,614,015	1,470,080	5,679,867
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	75,763	58,303	627,343
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	500,000
16.6 Other cash provided (applied) .....	637	(2,077)	(11,090)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	637	(2,077)	(511,090)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	139,494	33,946	758
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	317,940	317,182	317,182
19.2 End of period (Line 18 plus Line 19.1) .....	457,434	351,128	317,940

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

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**STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

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1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Cincinnati Equitable Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The State of Ohio has not adopted any prescribed or permitted practices that differ from NAIC SAP.

2. No significant change

3. No significant change

4. No significant change

5. Investments

D. Loan-Backed Securities

The Company has no Loan-Backed Securities.

6. No significant change

7. No significant change

8. No significant change

9. No significant change

10. No significant change

11. No significant change

12. No significant change

13. No significant change

14. No significant change

15. No significant change

16. No significant change

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

A. The Company has not transferred receivable balances.

B. The Company has no transaction in accordance with SSAP No.18.

C. The Company has made no wash sale transactions.

18. No significant change

19. No significant change

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measure

A.

(1) Fair Value Measurements at Reporting Date

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a). Assets at fair value				
Perpetual Preferred stock				
Industrial and Misc	\$ 814,674	-	-	\$ 814,674
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	814,674	-	-	814,674
Bonds				
U.S. Governments	-	100,536	-	100,536
Industrial and Misc	-	3,845,889	-	3,845,889
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	3,946,425	-	3,946,425
Common Stock				
Industrial and Misc	320,008	-	-	320,008
Parent, Subsidiaries and Affiliates		-	-	-
Total Common Stocks	320,008	-	-	320,008
Separate account assets	-	-	-	-
Total assets at fair value	1,134,682	3,946,425	-	5,081,107
b). Liabilities at fair value				
Other liabilities				
Total liabilities at fair value	-	-	-	-

21. No significant change

22. No significant change

23. No significant change

24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

There have been no significant changes in the Loss and Loss Adjustment Expense reserves for losses incurred in prior accident years.

26. No significant change

27. No significant change

28. No significant change

29. No significant change

30. No significant change

31. No significant change

32. No significant change

33. No significant change

34. No significant change

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....

Yes [ ] No [ X ]
- 1.2

If yes, has the report been filed with the domiciliary state? .....

Yes [ ] No [ ]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes [ ] No [ X ]
- 2.2

If yes, date of change: .....
3.

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes [ ] No [ X ]

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

Yes [ ] No [ X ]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? .....

Yes [ ] No [ ] N/A [ X ]

If yes, attach an explanation.
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made. ....

12/31/2008
- 6.2

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

12/31/2008
- 6.3

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

06/29/2009
- 6.4

By what department or departments?  
Ohio
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .....

Yes [ ] No [ ] N/A [ X ]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with? .....

Yes [ X ] No [ ] N/A [ ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? .....

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .....

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms? .....

Yes [ ] No [ X ]
- 8.4

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

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



GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(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.

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers? .....

Yes [ ] No [ X ]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? .....

Yes [ ] No [ X ]
- 10.2

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

\$ .....

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [ ] No [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....

\$ .....0
13.

Amount of real estate and mortgages held in short-term investments: .....

\$ .....0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ ] No [ X ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....0   | \$ .....   |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....   |
| 14.23 Common Stock .....  | \$ .....0   | \$ .....   |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....   |
| 14.26 All Other .....   | \$ .....0   | \$ .....   |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....0   | \$ .....0  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ ] No [ X ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....

Yes [ ] No [ ]

If no, attach a description with this statement.

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
Fifth Third Bank .....	38 Fountain Sqr Plaza Cinti., OH 45263 .....

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

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

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [ X ]
- 16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
.....	Cincinnati Asset Management .....	4350 Glendale Milford Rd. Cinti., OH 45242 .....
106905 .....	Foster & Motley .....	6325 Miami Rd. Cinti., OH 45243 .....

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? ..... Yes [ X ] No [ ]
- 17.2 If no, list exceptions:

GENERAL INTERROGATORIES

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 [ ] N/A [ X ]  
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:

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

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

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

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories							
States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	N		0		.0		0
2. Alaska AK	N		0		.0		0
3. Arizona AZ	N		0		.0		0
4. Arkansas AR	N		0		.0		0
5. California CA	N		0		.0		0
6. Colorado CO	N		0		.0		0
7. Connecticut CT	N		0		.0		0
8. Delaware DE	N		0		.0		0
9. District of Columbia DC	N		0		.0		0
10. Florida FL	N		0		.0		0
11. Georgia GA	N		0		.0		0
12. Hawaii HI	N		0		.0		0
13. Idaho ID	N		0		.0		0
14. Illinois IL	L		0		.0		0
15. Indiana IN	L		0		.0		10,318
16. Iowa IA	N		0		.0		0
17. Kansas KS	N		0		.0		0
18. Kentucky KY	L		0		.0		0
19. Louisiana LA	N		0		.0		0
20. Maine ME	N		0		.0		0
21. Maryland MD	N		0		.0		0
22. Massachusetts MA	N		0		.0		0
23. Michigan MI	N		0		.0		0
24. Minnesota MN	N		0		.0		0
25. Mississippi MS	N		0		.0		0
26. Missouri MO	N		0		.0		0
27. Montana MT	N		0		.0		0
28. Nebraska NE	N		0		.0		0
29. Nevada NV	N		0		.0		0
30. New Hampshire NH	N		0		.0		0
31. New Jersey NJ	N		0		.0		0
32. New Mexico NM	N		0		.0		0
33. New York NY	N		0		.0		0
34. North Carolina NC	N		0		.0		0
35. North Dakota ND	N		0		.0		0
36. Ohio OH	L		0	(1,216)	26,986	20,000	338,346
37. Oklahoma OK	N		0		.0		0
38. Oregon OR	N		0		.0		0
39. Pennsylvania PA	L		0		.0	10,000	10,319
40. Rhode Island RI	N		0		.0		0
41. South Carolina SC	N		0		.0		0
42. South Dakota SD	N		0		.0		0
43. Tennessee TN	N		0		.0		0
44. Texas TX	N		0		.0		0
45. Utah UT	N		0		.0		0
46. Vermont VT	N		0		.0		0
47. Virginia VA	N		0		.0		0
48. Washington WA	N		0		.0		0
49. West Virginia WV	N		0		.0		0
50. Wisconsin WI	N		0		.0		0
51. Wyoming WY	N		0		.0		0
52. American Samoa AS	N		0		.0		0
53. Guam GU	N		0		.0		0
54. Puerto Rico PR	N		0		.0		0
55. U.S. Virgin Islands VI	N		0		.0		0
56. Northern Mariana Islands MP	N		0		.0		0
57. Canada CN	N		0		.0		0
58. Aggregate Other Alien OT	XXX	0	0	0	.0	0	0
59. Totals	(a) 5	0	0	(1,216)	26,986	30,000	358,983
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	.0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	0	0	0	0	0	0

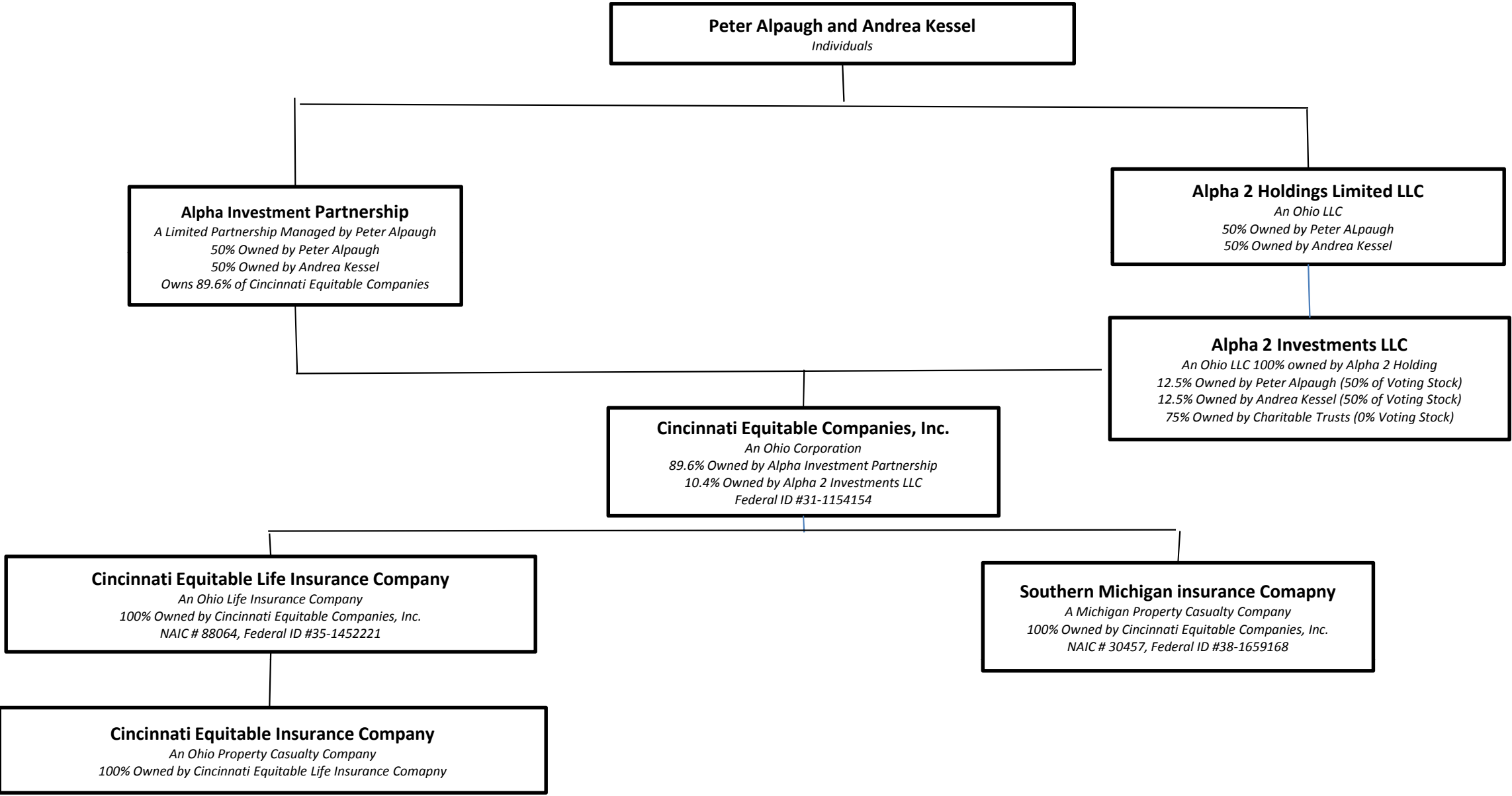
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

**PART 1 - ORGANIZATIONAL CHART**



PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire .....			0.0	0.0
2.	Allied Lines .....			0.0	0.0
3.	Farmowners multiple peril .....			0.0	0.0
4.	Homeowners multiple peril .....		(714)	0.0	0.0
5.	Commercial multiple peril .....			0.0	0.0
6.	Mortgage guaranty .....			0.0	0.0
8.	Ocean marine .....			0.0	0.0
9.	Inland marine .....			0.0	0.0
10.	Financial guaranty .....			0.0	0.0
11.1	Medical professional liability - occurrence .....			0.0	0.0
11.2	Medical professional liability - claims-made .....			0.0	0.0
12.	Earthquake .....			0.0	0.0
13.	Group accident and health .....			0.0	0.0
14.	Credit accident and health .....			0.0	0.0
15.	Other accident and health .....			0.0	0.0
16.	Workers' compensation .....			0.0	0.0
17.1	Other liability - occurrence .....			0.0	0.0
17.2	Other liability - claims-made .....			0.0	0.0
17.3	Excess workers' compensation .....			0.0	0.0
18.1	Products liability - occurrence .....			0.0	0.0
18.2	Products liability - claims-made .....			0.0	0.0
19.1,19.2	Private passenger auto liability .....		201	0.0	0.0
19.3,19.4	Commercial auto liability .....			0.0	0.0
21.	Auto physical damage .....		(703)	0.0	0.0
22.	Aircraft (all perils) .....			0.0	0.0
23.	Fidelity .....			0.0	0.0
24.	Surety .....			0.0	0.0
26.	Burglary and theft .....			0.0	0.0
27.	Boiler and machinery .....			0.0	0.0
28.	Credit .....			0.0	0.0
29.	International .....			0.0	0.0
30.	Warranty .....			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....	0	0	0.0	0.0
35.	Totals .....	0	(1,216)	0.0	0.0
DETAILS OF WRITE-INS					
3401.	.....				
3402.	.....				
3403.	.....				
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line 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 .....			
5.	Commercial multiple peril .....			
6.	Mortgage guaranty .....			
8.	Ocean marine .....			
9.	Inland marine .....			
10.	Financial guaranty .....			
11.1	Medical professional liability - occurrence .....			
11.2	Medical professional liability - claims-made .....			
12.	Earthquake .....			
13.	Group accident and health .....			
14.	Credit accident and health .....			
15.	Other accident and health .....			
16.	Workers' compensation .....			
17.1	Other liability - occurrence .....			
17.2	Other liability - claims-made .....			
17.3	Excess workers' compensation .....			
18.1	Products liability - occurrence .....			
18.2	Products liability - claims-made .....			
19.1,19.2	Private passenger auto liability .....			
19.3,19.4	Commercial auto liability .....			
21.	Auto physical damage .....			
22.	Aircraft (all perils) .....			
23.	Fidelity .....			
24.	Surety .....			
26.	Burglary and theft .....			
27.	Boiler and machinery .....			
28.	Credit .....			
29.	International .....			
30.	Warranty .....			
31.	Reinsurance - Nonproportional Assumed Property .....	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability .....	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines .....	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business .....			
35.	Totals .....			
DETAILS OF WRITE-INS				
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page .....			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....			

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

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)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 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. 2008 + Prior .....	33	3	36	11	0	11	30		4	34	8	1	9									
2. 2009 .....			0			0				0	0	0	0									
3. Subtotals 2009 + Prior .....	33	3	36	11	0	11	30	0	4	34	8	1	9									
4. 2010 .....			0			0				0	0	0	0									
5. Subtotals 2010 + Prior .....	33	3	36	11	0	11	30	0	4	34	8	1	9									
6. 2011 .....	XXX	XXX	XXX	XXX		0	XXX			0	XXX	XXX	XXX									
7. Totals .....	33	3	36	11	0	11	30	0	4	34	8	1	9									
8. Prior Year-End Surplus As Regards Policyholders	5,296										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. 24.2	2. 33.3	3. 25.0									
											Col. 13, Line 7 As a % of Col. 1 Line 8											
											4. 0.2											



STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

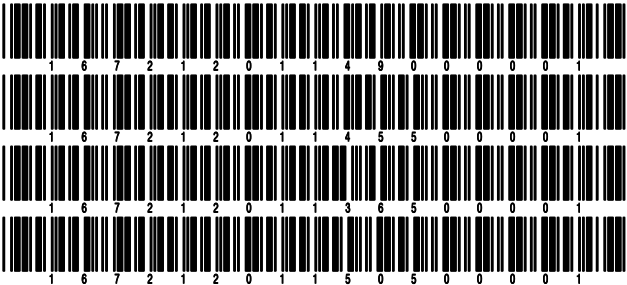
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? .....	NO
3. Will the Medicare Part D Coverage Supplement be filed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

Explanations:

1.
2.
3.
4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



NONE

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....		
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other than temporary impairment recognized .....		
8. Deduct current year's depreciation .....		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....		
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	51,002	57,720
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		0
2.2 Additional investment made after acquisition .....		0
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....		0
5. Unrealized valuation increase (decrease) .....		0
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....	1,157	6,718
8. Deduct amortization of premium and mortgage interest points and commitment fees .....		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		0
10. Deduct current year's other than temporary impairment recognized .....		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	49,845	51,002
12. Total valuation allowance .....		0
13. Subtotal (Line 11 plus Line 12) .....	49,845	51,002
14. Deduct total nonadmitted amounts .....		0
15. Statement value at end of current period (Line 13 minus Line 14)	49,845	51,002

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. 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 depreciation .....		
9. Total foreign exchange change in book/adjusted carrying value .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....		
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	4,927,554	5,407,535
2. Cost of bonds and stocks acquired .....	1,614,015	5,677,656
3. Accrual of discount .....	930	6,115
4. Unrealized valuation increase (decrease) .....	18,527	(86,849)
5. Total gain (loss) on disposals .....	49,794	239,401
6. Deduct consideration for bonds and stocks disposed of .....	1,688,621	6,300,491
7. Deduct amortization of premium .....	5,544	15,813
8. Total foreign exchange change in book/adjusted carrying value .....		0
9. Deduct current year's other than temporary impairment recognized .....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	4,916,655	4,927,554
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	4,916,655	4,927,554

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a) .....	2,871,834	1,270,286	854,505	(1,410)	3,286,205			2,871,834
2. Class 2 (a) .....	170,070	25,198	1,911	(230)	193,127			170,070
3. Class 3 (a) .....	432,424	61,119	174,152	(6,512)	312,879			432,424
4. Class 4 (a) .....	613,792	84,274	263,137	1,320	436,249			613,792
5. Class 5 (a) .....	0				0			0
6. Class 6 (a) .....	0				0			0
7. Total Bonds	4,088,120	1,440,877	1,293,705	(6,832)	4,228,460	0	0	4,088,120
PREFERRED STOCK								
8. Class 1 .....	273,900		273,900		0			
9. Class 2 .....	290,574	141,971	120,500	(54,852)	257,193			
10. Class 3 .....	257,754	280,440	40,966	50,074	547,302			
11. Class 4 .....	0	0	0	0	0			
12. Class 5 .....	0	0	0	0	0			
13. Class 6 .....	0	0	0	0	0			
14. Total Preferred Stock .....	822,228	422,411	435,366	(4,778)	804,495	0	0	0
15. Total Bonds and Preferred Stock	4,910,348	1,863,288	1,729,071	(11,610)	5,032,955	0	0	4,088,120

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... ;  
NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	436,306	XXX	436,306		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	285,568	261,443
2. Cost of short-term investments acquired .....	266,422	1,155,630
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals .....		0
6. Deduct consideration received on disposals .....	115,684	1,131,505
7. Deduct amortization of premium .....		0
8. Total foreign exchange change in book/adjusted carrying value .....		0
9. Deduct current year's other than temporary impairment recognized .....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	436,306	285,568
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	436,306	285,568

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards  
**N O N E**

Schedule DB - Part B - Verification - Futures Contracts  
**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open  
**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  
**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives  
**N O N E**

Schedule E - Verification - Cash Equivalents  
**N O N E**

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

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

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

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

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired  
**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid  
**N O N E**

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
670346-AL-9	NUCOR CORP		.01/21/2011	CSFB		24,192	25,000	.358	1FE
002824-AW-0	ABBOTT LABORATORIES		.02/23/2011	Deutsche		30,466	30,000	.187	1FE
037411-AX-3	APACHE CORP		.03/10/2011	Mesirow		28,632	30,000	.308	1FE
053773-AN-7	AVIS BUDGET CAR RENTAL		.02/08/2011	Non		17,000	16,000	.95	4FE
05508R-AD-8	B & G FOODS INC		.02/01/2011	CSFB		18,049	17,000	.47	4FE
06406H-BU-2	BANK OF NEW YORK MELLON		.02/23/2011	UBS		29,677	30,000	.93	1FE
12686C-BA-6	CABLEVISION SYSTEMS		.02/07/2011	WELLS		19,800	18,000	.460	4FE
1248EP-AS-2	CCO HLDGS LLC		.01/05/2011	Mesirow		18,013	18,000	.0	4FE
165167-CG-0	CHESAPEAKE ENERGY CORP		.02/08/2011	WELLS		2,000	2,000	.0	3FE
17275R-AH-5	CISCO SYSTEMS INC.		.01/31/2011	CHASE		25,938	25,000	.56	1FE
260003-AJ-7	DOVER CORP		.02/16/2011	BOA		29,983	30,000	.0	1FE
291011-BC-7	EMERSON ELEC CO		.02/28/2011	Mesirow		30,568	30,000	.383	1FE
346091-AZ-4	FOREST OIL CORPORATION		.02/23/2011	CSFB		11,413	11,000	.162	4FE
404119-BJ-7	HCA INC.		.02/02/2011	CSFB		10,975	10,000	.376	3FE
459745-GF-6	INTERNATIONAL LEASE FIN CORP		.01/13/2011	Deutsche		18,190	17,000	.164	3FE
46625H-HQ-6	JPMORGAN CHASE & CO		.01/13/2011	CSFB		25,516	25,000	.392	1FE
539473-AH-1	LLOYDS TSB BK PLC		.01/26/2011	Mesirow		308,340	300,000	.531	1FE
585055-AV-8	MEDTRONIC INC		.03/11/2011	Mesirow		30,054	30,000	.3	1FE
61745E-KS-9	MORGAN STANLEY DEAN WITTER		.01/05/2011	Mesirow		275,000	275,000	4,721	1FE
629377-BG-6	NRG ENERGY INC		.01/12/2011	Mesirow		19,784	19,000	.148	3FE
704549-AF-1	PEABODY ENERGY CORP		.01/28/2011	Non		10,170	9,000	.179	3FE
713448-BR-8	PEPSICO INC		.01/28/2011	CSFB		23,350	25,000	.208	1FE
693476-BJ-1	PNC FUNDING CORP		.02/07/2011	KEEFE		26,160	25,000	.7	1FE
74005P-AY-0	PRAXAIR INC		.03/01/2011	Mesirow		29,865	30,000	.0	1FE
755111-BR-1	RAYTHEON CO		.01/05/2011	CSFB		25,353	25,000	.443	1FE
88732J-AW-8	TIME WARNER CABLE		.02/18/2011	CSFB		25,198	25,000	.80	2FE
913017-BR-9	UNITED TECHNOLOGIES CORP		.02/10/2011	Deutsche		30,664	30,000	.450	1FE
92343V-AX-2	VERIZON COMMUNICATIONS INC		.03/24/2011	Mesirow		30,107	30,000	.4	1FE
United States						1,174,455	1,157,000	9,855	XXX
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,174,455	1,157,000	9,855	XXX
8399997. Total - Bonds - Part 3						1,174,455	1,157,000	9,855	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,174,455	1,157,000	9,855	XXX
06739H-77-6	BARCLAYS BK PLC		.02/10/2011	Mesirow	4,900.000	122,990	25.00	.0	
59024T-20-3	MERRILL LYNCH		.03/03/2011	Mesirow	12,000.000	280,440	25.00	.0	P3LFE
69350S-20-8	PNC CAPITAL TRUST		.01/19/2011	Keybanc	725.000	18,981	25.00	.0	P2LFE
United States						422,411		0	XXX
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						422,411	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						422,411	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						422,411	XXX	0	XXX
219350-10-5	CORNING INC		.02/01/2011	Schwab	200.000	4,613		.0	L
69331C-10-8	PG & E CORP		.02/01/2011	Schwab	100.000	4,652		.0	L
883556-10-2	THERMO FISHER SCIENTIFIC INC		.02/01/2011	Schwab	60.000	3,475		.0	L
902681-10-5	UGI CORP NEW		.02/01/2011	Schwab	140.000	4,409		.0	L
United States						17,149	XXX	0	XXX
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						17,149	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						17,149	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						17,149	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						439,560	XXX	0	XXX
9999999 - Totals						1,614,015	XXX	9,855	XXX

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

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
180848-HX-4	CLARK CNTY NEV		03/15/2011	Broker		204,110	200,000	202,860	203,527	0	(35)	0	(35)	0	203,492	0	1,410	1,410	4,409	07/01/2025	1FE
United States						204,110	200,000	202,860	203,527	0	(35)	0	(35)	0	203,492	0	1,410	1,410	4,409	XXX	XXX
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						204,110	200,000	202,860	203,527	0	(35)	0	(35)	0	203,492	0	1,410	1,410	4,409	XXX	XXX
00080Q-AB-1	ABN AMRO BANK NV		01/31/2011	Mesirow		273,528	290,000	265,043	266,834	0	333	0	333	0	267,168	0	6,360	6,360	2,135	06/04/2018	1FE
00130H-BH-7	AES CORP SR NT		02/15/2011	Broker		3,251	3,000	3,188	3,186	0	(2)	0	(2)	0	3,184	0	67	67	72	10/15/2017	3FE
023771-R7-5	AMERICAN AIRLINES INC		03/15/2011	Broker		13,539	14,318	16,186	15,894	0	(173)	0	(173)	0	15,721	0	(2,227)	(2,227)	1,119	08/01/2016	4FE
039380-AC-4	ARCH COAL INC SR NT		02/15/2011	Broker		2,113	2,000	2,025	2,024	0	0	0	0	0	2,024	0	89	89	72	10/01/2020	4FE
090613-AD-2	BIOMET INC		02/15/2011	Broker		14,565	13,000	13,975	13,784	0	(19)	0	(19)	0	13,764	0	801	801	426	10/15/2017	4FE
17453B-AW-1	CITIZENS COMMUNICATIONS CO		01/31/2011	Mesirow		2,100	2,000	1,930	1,934	0	1	0	1	0	1,935	0	165	165	54	03/15/2019	3FE
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		01/12/2011	Mesirow		4,230	4,000	4,033	4,023	0	0	0	0	0	4,023	0	207	207	177	07/15/2015	4FE
210795-PL-8	CONTINENTAL AIRLS INC		01/03/2011	Redemption		1,937	1,937	1,912	1,936	0	1	0	1	0	1,937	0	0	0	76	07/02/2018	4FE
126304-AK-0	CSC HLDGS INC		02/15/2011	Broker		22,100	20,000	17,650	18,099	0	19	0	19	0	18,119	0	3,981	3,981	868	07/15/2018	3FE
247367-AX-3	DELTA AIR LINES		01/03/2011	Redemption		4,259	4,259	4,187	4,252	0	7	0	7	0	4,259	0	0	0	140	01/02/2023	3FE
28660G-AC-0	ELIZABETH ARDEN		01/10/2011	Mesirow		20,300	20,000	20,213	20,545	0	(16)	0	(16)	0	20,529	0	(229)	(229)	624	01/15/2014	4FE
315295-AE-5	FERRELLGAS PARTNERS LP		03/15/2011	Call		30,164	28,000	28,070	28,064	0	(1)	0	(1)	0	28,063	0	2,255	2,255	626	06/15/2020	4FE
345397-VM-2	FORD MOTOR CREDIT LLC SR NT		02/15/2011	Broker		23,000	20,000	20,450	20,427	0	(4)	0	(4)	0	20,423	0	2,577	2,577	961	01/15/2020	3FE
38869P-AF-1	GRAPHIC PACKAGING INTL INC		02/15/2011	Broker		16,613	15,000	15,938	16,350	120	(24)	0	96	0	16,446	0	167	167	249	06/15/2017	4FE
404119-BA-6	HCA INC		02/18/2011	Broker		43,300	40,000	42,863	42,532	0	(30)	0	(30)	0	42,502	0	798	798	924	11/15/2016	3FE
45823V-AF-8	INTELSAT CORPORATION		01/12/2011	Mesirow		5,410	5,000	5,225	5,207	0	(2)	0	(2)	0	5,205	0	205	205	35	06/15/2020	4FE
46284P-AL-8	IRON MTN INC		02/15/2011	Broker		16,088	15,000	15,975	15,789	171	(10)	0	161	0	15,950	0	137	137	210	06/15/2020	4FE
58445M-AM-4	MEDIACOM LLC/CAPTL CORP		02/15/2011	Broker		9,316	9,000	9,630	9,180	444	(7)	0	437	0	9,617	0	(301)	(301)	417	08/15/2019	4FE
615394-AJ-2	MOOG INC		02/15/2011	Broker		15,788	15,000	14,325	14,721	0	4	0	4	0	14,724	0	1,063	1,063	190	06/15/2018	4FE
615394-AF-0	MOOG INC		02/15/2011	Broker		4,088	4,000	3,880	3,894	0	2	0	2	0	3,896	0	191	191	140	01/15/2015	4FE
617446-V7-1	MORGAN STANLEY		01/10/2011	Mesirow		276,640	260,000	269,100	268,460	0	(127)	0	(127)	0	268,333	0	8,307	8,307	5,958	08/28/2017	1FE
629377-AU-6	NRG ENERGY		02/15/2011	Mesirow		36,194	35,000	36,438	35,904	34	(45)	0	(12)	0	35,892	0	301	301	1,290	02/01/2016	3FE
74913E-AJ-9	OWEST CAP FDG INC		02/15/2011	Broker		20,750	20,000	19,625	19,626	0	1	0	1	0	19,627	0	1,123	1,123	788	02/15/2031	3FE
816196-AJ-8	SELECT MEDICAL CORP		02/15/2011	Mesirow		23,288	23,000	21,770	21,894	0	90	0	90	0	21,985	0	1,303	1,303	950	02/01/2015	4FE
864486-AC-9	SUBURBAN PROPANE PARTNERS L P		03/15/2011	Broker		24,495	23,000	23,000	23,000	0	0	0	0	0	23,000	0	1,495	1,495	862	03/15/2020	3FE
87900Y-AA-1	TEEKAY CORP		03/15/2011	Broker		23,587	22,000	23,045	22,992	0	(17)	0	(17)	0	22,975	0	612	612	1,265	01/15/2020	4FE
880349-AK-1	TENNECO INC		02/15/2011	Broker		48,100	45,000	45,450	45,363	0	(13)	0	(13)	0	45,363	0	2,737	2,737	806	11/15/2015	4FE
909317-AT-6	UNITED AIRLINES PT CERT 2000-1		01/03/2011	Redemption		4,955	4,955	6,932	5,193	0	(238)	0	(238)	0	4,955	0	0	0	1,227	01/01/2013	3FE
911365-AV-6	UNITED RENTALS NORTH AMER INC		03/22/2011	Mesirow		23,175	20,000	21,360	21,464	0	(51)	0	(51)	0	21,412	0	1,763	1,763	604	06/15/2016	4FE
90332U-AE-3	US AIRWAYS PASS-THRU TR		01/21/2011	Redemption		1,911	1,911	1,911	1,911	0	0	0	0	0	1,911	0	0	0	80	01/20/2019	2FE
United States						1,008,780	980,379	975,327	974,494	768	(321)	0	447	0	974,942	0	33,947	33,947	23,347	XXX	XXX
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,008,780	980,379	975,327	974,494	768	(321)	0	447	0	974,942	0	33,947	33,947	23,347	XXX	XXX
8399997. Total - Bonds - Part 4						1,212,890	1,180,379	1,178,187	1,178,022	768	(357)	0	412	0	1,178,434	0	35,357	35,357	27,756	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,212,890	1,180,379	1,178,187	1,178,022	768	(357)	0	412	0	1,178,434	0	35,357	35,357	27,756	XXX	XXX
17315D-20-4	CITIGROUP CAPITAL XII TR		03/15/2011	Mesirow	725,000	19,350	0.00	18,125	18,125	0	0	0	0	0	18,125	0	1,225	1,225	0		P3LFE
29364D-77-9	ENTERGY ARKANSAS		03/15/2011	Mesirow	11,000,000	274,995	0.00	275,000	273,900	1,100	0	0	1,100	0	275,000	0	(5)	(5)	4,963		P1LFE
49446R-82-8	KIMCO REALTY CORP		02/15/2011	Broker	5,000,000	122,748	0.00	124,250	120,500	3,750	0	0	3,750	0	124,250	0	(1,502)	(1,502)	3,234		
59021F-20-6	MERRILL LYNCH CAP TR III		03/23/2011	Mesirow	1,300,000	31,784	0.00	22,841	22,841	0	0	0	0	0	22,841	0	8,943	8,943	228		P3LFE
United States						448,877		440,216	435,366	4,850	0	0	4,850	0	440,216	0	8,661	8,661	8,426	XXX	XXX
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						448,877	XXX	440,216	435,366	4,850	0	0	4,850	0	440,216	0	8,661	8,661	8,426	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						448,877	XXX	440,216	435,366	4,850	0	0	4,850	0	440,216	0	8,661	8,661	8,426	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						448,877	XXX	440,216	435,366	4,850	0	0	4,850	0	440,216	0	8,661	8,661	8,426	XXX	XXX
001055-10-2	AFLAC Inc.		02/15/2011	Broker	100,000	5,851		1,329	5,643	(4,314)	0	0	(4,314)	0	1,329	0	4,522	4,522	0		
035710-40-9	ANNALY CAPITAL MANAGEMENT INC		02/15/2011	Broker	100,000	1,777		1,623	1,792	(169)	0	0	(169)	0	1,623	0	154	154	64		
126650-10-0	CVS CORPORATION		02/15/2011	Broker	120,000	4,135		4,689	4,172	516	0	0	516	0	4,689	0	(554)	(554)	15		
443683-10-7	HUDSON CITY BANCORP INC		02/01/2011	Mesirow	560,000	6,139		7,183	7,134	48	0	0	48	0	7,183	0	(1,043)	(1,043)	0		
580135-10-1	MCDONALDS CORP		02/15/2011	Broker	30,000	2,191		1,599	2,303	(703)	0	0	(703)	0	1,599	0	592	592	0		
681919-10-6	OMNICOM GROUP INC		02/15/2011	Broker	100,000	4,532		2,501	4,580	(2,079)	0	0	(2,079)	0	2,501	0	2,031	2,031	20		
931142-10-3	WAL MART STORES		02/15/2011	Broker	40,000	2,229		2,154	2,157	(4)	0	0	(4)	0	2,154	0	75	75	12		
United States						26,854	XXX	21,077	27,782	(6,705)	0	0	(6,705)	0	21,077	0	5,777	5,777	111	XXX	XXX



STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
9099999.	Common Stocks - Industrial and Miscellaneous (Unaffiliated)					26,854	XXX	21,077	27,782	(6,705)	0	0	(6,705)	0	21,077	0	5,777	5,777	111	XXX	XXX
9799997.	Total - Common Stocks - Part 4					26,854	XXX	21,077	27,782	(6,705)	0	0	(6,705)	0	21,077	0	5,777	5,777	111	XXX	XXX
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks					26,854	XXX	21,077	27,782	(6,705)	0	0	(6,705)	0	21,077	0	5,777	5,777	111	XXX	XXX
9899999.	Total - Preferred and Common Stocks					475,731	XXX	461,293	463,148	(1,855)	0	0	(1,855)	0	461,293	0	14,438	14,438	8,537	XXX	XXX
9999999.	Totals					1,688,621	XXX	1,639,480	1,641,170	(1,086)	(357)	0	(1,443)	0	1,639,727	0	49,795	49,795	36,293	XXX	XXX

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

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open  
**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open  
**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned  
**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  
**N O N E**

## SCHEDULE E - PART 1 - CASH

[illegible]

STATEMENT AS OF MARCH 31, 2011 OF THE Cincinnati Equitable Insurance Company

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

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							