



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

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

Cincinnati Equitable Life Insurance Company

NAIC Group Code 0838 NAIC Company Code 88064 Employer's ID Number 35-1452221
(Current) (Prior)

Organized under the Laws of _____, State of Domicile or Port of Entry _____ OH _____

Country of Domicile _____ United States of America

Incorporated/Organized 10/19/1977 Commenced Business 07/11/1978

Statutory Home Office 525 Vine Street, Suite 1925, Cincinnati, OH 45202
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 525 Vine Street, Suite 1925, Cincinnati, OH 45202-3428
(Street and Number) (City or Town, State and Zip Code) 513-621-1826
(Area Code) (Telephone Number)

Mail Address P.O. BOX 3428, Cincinnati, OH 45202-3428
(Street and Number or P.O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 525 Vine Street, Suite 1925, Cincinnati, OH 45202-3428
(Street and Number) (City or Town, State and Zip Code) 513-621-1826
(Area Code) (Telephone Number)

Internet Web Site Address www.cineqlife.com

Statutory Statement Contact Gregory A. Baker, 513-621-1826
(Name) (Area Code) (Telephone Number)
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OFFICERS

Chairman of the Board Peter A Alpaugh, President/CEO/CFO/Treasurer Gregory A Baker
Secretary Linda S Bales

OTHER

DIRECTORS OR TRUSTEES

Peter A Alpaugh, Andrea A Kessel, Gregory A Baker
James W Ketting, Drew F Knowles #

State of Ohio County of Hamilton SS:

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
5th day of August 2011

a. Is this an original filing?
b. If no,
1. State the amendment number.....
2. Date filed.....
3. Number of pages attached.....

Yes [] No []

Richard Hansman

11/08/2014

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	24,008,695		24,008,695	21,397,170
2. Stocks:				
2.1 Preferred stocks	2,523,184		2,523,184	1,000,409
2.2 Common stocks	5,923,060		5,923,060	6,111,122
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ 664,811), cash equivalents (\$) and short-term investments (\$ 922,407)	1,587,218		1,587,218	1,012,883
6. Contract loans (including \$ premium notes)	39,950		39,950	60,435
7. Derivatives			0	0
8. Other invested assets	555,770		555,770	529,983
9. Receivables for securities			0	252,368
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)	34,637,877	0	34,637,877	30,364,370
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	217,691		217,691	216,972
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	728		728	314
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	485,010		485,010	462,569
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	5,000		5,000	0
18.2 Net deferred tax asset	1,142,000	838,000	304,000	419,000
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	40,246		40,246	85,336
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	30,112		30,112	106,789
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	99,686	0	99,686	60,970
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	36,658,350	838,000	35,820,350	31,716,320
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	36,658,350	838,000	35,820,350	31,716,320
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 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Premium Receivable	99,686		99,686	60,970
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)	99,686	0	99,686	60,970

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 25,772,406 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	25,772,406	21,520,935
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	22,315	22,315
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	278,606	290,499
4. Contract claims:		
4.1 Life	75,436	92,893
4.2 Accident and health	27,184	27,184
5. Policyholders' dividends \$ 0 and coupons \$ 0 due and unpaid	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	600	1,100
6.2 Dividends not yet apportioned (including \$ 0 Modco)	0	0
6.3 Coupons and similar benefits (including \$ 0 Modco)	2,500	4,250
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	189,456	214,517
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including \$ 0 accident and health experience rating refunds	0	0
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 0 ceded	0	0
9.4 Interest Maintenance Reserve	239,399	236,215
10. Commissions to agents due or accrued-life and annuity contracts \$ (12,116) , accident and health \$ 1,155 and deposit-type contract funds \$ 0	(10,961)	11,808
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	174,972	178,927
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	17,915	18,155
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	1,366	1,589
17. Amounts withheld or retained by company as agent or trustee	0	0
18. Amounts held for agents' account, including \$ 0 agents' credit balances	0	0
19. Remittances and items not allocated	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ 0 and interest thereon \$ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	404,182	429,202
24.02 Reinsurance in unauthorized companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	0	0
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	0	0
24.10 Payable for securities lending	0	0
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	147,545	149,158
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,342,921	23,198,747
27. From Separate Accounts Statement	0	0
28. Total liabilities (Lines 26 and 27)	27,342,921	23,198,747
29. Common capital stock	1,000,000	1,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	6,280,231	6,280,231
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	1,197,198	1,237,343
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 30 \$ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 0 in Separate Accounts Statement)	7,477,429	7,517,574
38. Totals of Lines 29, 30 and 37	8,477,429	8,517,574
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	35,820,350	31,716,321
DETAILS OF WRITE-INS		
2501. Merchandise Shield	147,545	149,158
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	147,545	149,158
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company
SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	8,340,109	5,620,556	12,769,370
2. Considerations for supplementary contracts with life contingencies			0
3. Net investment income	831,885	631,094	1,431,252
4. Amortization of Interest Maintenance Reserve (IMR)	46,700	55,039	57,709
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded			0
7. Reserve adjustments on reinsurance ceded			0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	0	0	0
9. Totals (Lines 1 to 8.3)	9,218,694	6,306,689	14,258,331
10. Death benefits	2,510,679	1,615,727	3,462,590
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits			0
13. Disability benefits and benefits under accident and health contracts	58,383	133,582	186,463
14. Coupons, guaranteed annual pure endowments and similar benefits	1,875	1,695	4,218
15. Surrender benefits and withdrawals for life contracts	10,692	17,338	29,003
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	9,821	9,778	302
18. Payments on supplementary contracts with life contingencies			0
19. Increase in aggregate reserves for life and accident and health contracts	4,251,471	2,768,427	6,620,607
20. Totals (Lines 10 to 19)	6,842,921	4,546,547	10,303,183
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,192,749	951,779	2,005,820
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses	834,079	764,274	1,642,919
24. Insurance taxes, licenses and fees, excluding federal income taxes	165,212	102,258	234,054
25. Increase in loading on deferred and uncollected premiums	35,138	89,917	100,581
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	2,499	0	71,047
28. Totals (Lines 20 to 27)	9,072,598	6,454,775	14,357,604
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	146,096	(148,086)	(99,273)
30. Dividends to policyholders	453	726	1,079
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	145,643	(148,812)	(100,352)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(36,534)	(163,441)	(181,076)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	182,177	14,629	80,724
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 36,534 (excluding taxes of \$ 25,698 transferred to the IMR)	21,036	36,137	27,858
35. Net income (Line 33 plus Line 34)	203,213	50,766	108,582
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	8,517,575	8,651,500	8,651,498
37. Net income (Line 35)	203,213	50,766	108,582
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	(153,379)	(255,704)	(246,336)
39. Change in net unrealized foreign exchange capital gain (loss)			0
40. Change in net deferred income tax	321,000	11,000	54,000
41. Change in nonadmitted assets	(436,000)	(3,000)	(29,000)
42. Change in liability for reinsurance in unauthorized companies			0
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	25,020	9,652	(21,169)
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			0
47. Other changes in surplus in Separate Accounts Statement			0
48. Change in surplus notes			0
49. Cumulative effect of changes in accounting principles			0
50. Capital changes:			
50.1 Paid in			0
50.2 Transferred from surplus (Stock Dividend)			0
50.3 Transferred to surplus			0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			0
51.3 Transferred from capital			0
51.4 Change in surplus as a result of reinsurance			0
52. Dividends to stockholders			0
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	(40,146)	(187,286)	(133,923)
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,477,429	8,464,214	8,517,575
DETAILS OF WRITE-INS			
08.301.			0
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	0
2701. Change in Dividend & Coupon Reserves	(2,250)		9,778
2702. Merchandise Shield Expenses	4,749		61,269
2703.			0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,499	0	71,047
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company
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	8,257,055	5,536,309	12,651,522
2. Net investment income	852,693	633,805	1,450,149
3. Miscellaneous income	0	13,800	0
4. Total (Lines 1 to 3)	9,109,748	6,183,914	14,101,671
5. Benefit and loss related payments	2,610,657	1,760,553	3,672,249
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	2,221,503	1,856,153	3,936,984
8. Dividends paid to policyholders	953	1,096	1,099
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	5,000	0	(104,000)
10. Total (Lines 5 through 9)	4,838,113	3,617,802	7,506,332
11. Net cash from operations (Line 4 minus Line 10)	4,271,635	2,566,112	6,595,339
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,401,913	2,468,069	5,012,141
12.2 Stocks	1,245,109	0	453,616
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	252,368	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,899,390	2,468,069	5,465,757
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,959,605	5,156,361	10,128,641
13.2 Stocks	2,705,080	0	1,557,378
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	22,032	0	500,000
13.6 Miscellaneous applications	0	0	252,368
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,686,717	5,156,361	12,438,387
14. Net increase (or decrease) in contract loans and premium notes	(20,485)	2,134	5,235
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,766,842)	(2,690,426)	(6,977,865)
Cash from Financing and Miscellaneous Sources			
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	(11,893)	9,098	11,243
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	81,438	97,712	130,570
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	69,545	106,810	141,813
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	574,338	(17,504)	(240,713)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,012,881	1,253,592	1,253,594
19.2 End of period (Line 18 plus Line 19.1)	1,587,219	1,236,088	1,012,881

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

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EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	8,145,820	5,466,251	12,630,586
3. Ordinary individual annuities	61,674		150
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other	53,528	73,665	143,431
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	8,261,022	5,539,916	12,774,167
12. Deposit-type contracts			0
13. Total	8,261,022	5,539,916	12,774,167
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Cincinnati Equitable Life 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

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or NAIC RMBS/ CMBS modeling.
2. The Company had no securities with a recognized other-than-temporary impairment.
3. The Company had no securities with a recognized other-than-temporary impairment.
4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

- a. The aggregate amount of unrealized losses:
 1. Less than 12 Months \$ 32,132
 2. 12 Months or Longer \$ 0
- b. The aggregate related fair value of securities with unrealized losses:
 1. Less than 12 Months \$ 86,096
 2. 12 Months or Longer \$ 0

5. We used market values obtained from broker dealers and money managers to determine that these securities are not other-than-temporary differences.

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 JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company
NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measure

A.

(1) Fair Value Measurements at Reporting Date

(1) Description

a). Assets at fair value

Perpetual Preferred stock

Industrial and Misc

Parent, Subsidiaries and Affiliates

Total Perpetual Preferred Stocks

Bonds

U.S. Governments

Industrial and Misc

Hybrid Securities

Parent, Subsidiaries and Affiliates

Total Bonds

Common Stock

Industrial and Misc

Parent, Subsidiaries and Affiliates

Total Common Stocks

Separate account assets

Total assets at fair value

b). Liabilities at fair value

Other liabilities

Total liabilities at fair value

(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
\$ 2,582,304	-	-	\$ 2,582,304
2,582,304	-	-	2,582,304
-	1,483,292	-	1,483,292
-	23,381,508	-	23,381,508
-	-	-	-
-	-	-	-
-	24,864,800	-	24,864,800
781,518	-	-	781,518
	5,141,542	-	5,141,542
781,518	5,141,542	-	5,923,060
-	-	-	-
3,363,822	30,006,342	-	33,370,164
-	-	-	-
-	-	-	-

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 JUNE 30, 2011 OF THE Cincinnati Equitable Life 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 [X]

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 [X] N/A [] If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008

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 [X] No [] N/A []

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

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company
GENERAL INTERROGATORIES

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

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

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

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 []

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 []
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 30,112

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 []
 11.2 If yes, give full and complete information relating thereto:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 5,296,191	\$ 5,141,542
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 0	\$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 5,296,191	\$ 5,141,542
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life 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 [] No []

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

1 Name of Custodian(s)	2 Custodian Address

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [X] No []

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

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:

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company
GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1	Amount
1.1 Long-Term Mortgages In Good Standing			
1.11 Farm Mortgages	\$		
1.12 Residential Mortgages	\$		
1.13 Commercial Mortgages	\$		
1.14 Total Mortgages in Good Standing	\$	0	
1.2 Long-Term Mortgages In Good Standing with Restructured Terms			
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$		
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months			
1.31 Farm Mortgages	\$		
1.32 Residential Mortgages	\$		
1.33 Commercial Mortgages	\$		
1.34 Total Mortgages with Interest Overdue more than Three Months	\$	0	
1.4 Long-Term Mortgage Loans in Process of Foreclosure			
1.41 Farm Mortgages	\$		
1.42 Residential Mortgages	\$		
1.43 Commercial Mortgages	\$		
1.44 Total Mortgages in Process of Foreclosure	\$	0	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	0
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
1.61	Farm Mortgages	\$	
1.62	Residential Mortgages	\$	
1.63	Commercial Mortgages	\$	
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	\$	0
2.	Operating Percentages:		
2.1	A&H loss percent	%	
2.2	A&H cost containment percent	%	
2.3	A&H expense percent excluding cost containment expenses	%	
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]	
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$	
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]	
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$	

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

NONE

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

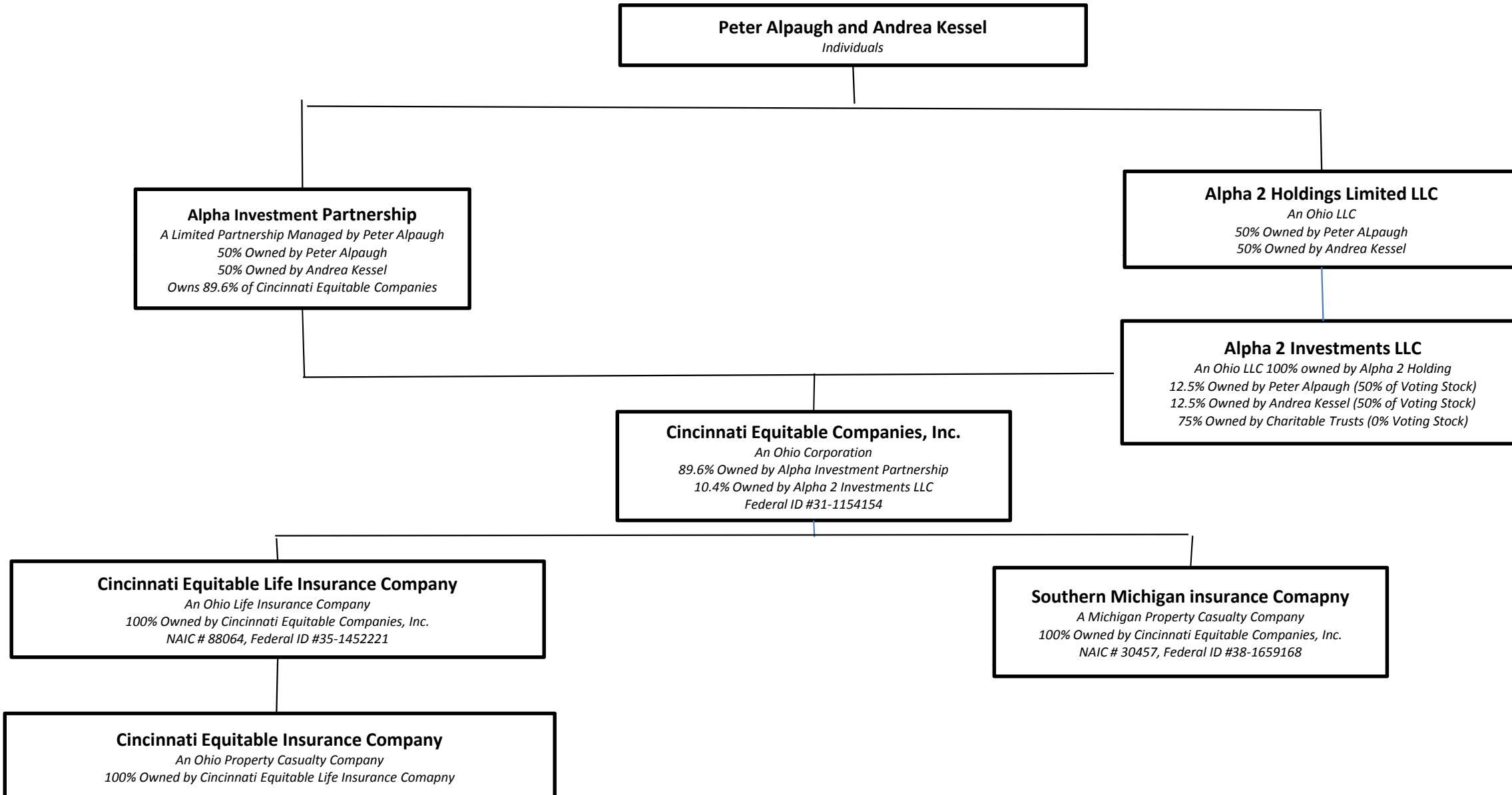
Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only					7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
1. Alabama	AL	N				0	
2. Alaska	AK	N				0	
3. Arizona	AZ	N				0	
4. Arkansas	AR	N				0	
5. California	CA	N				0	
6. Colorado	CO	N				0	
7. Connecticut	CT	N				0	
8. Delaware	DE	N				0	
9. District of Columbia	DC	N				0	
10. Florida	FL	N				0	
11. Georgia	GA	L	1,199,722	61,274		1,260,996	
12. Hawaii	HI	N				0	
13. Idaho	ID	N				0	
14. Illinois	IL	N				0	
15. Indiana	IN	L	2,905,422	100		2,905,522	
16. Iowa	IA	N				0	
17. Kansas	KS	N				0	
18. Kentucky	KY	L	1,903,065	300		1,903,365	
19. Louisiana	LA	N				0	
20. Maine	ME	N				0	
21. Maryland	MD	N				0	
22. Massachusetts	MA	N				0	
23. Michigan	MI	N				0	
24. Minnesota	MN	N				0	
25. Mississippi	MS	N				0	
26. Missouri	MO	N				0	
27. Montana	MT	N				0	
28. Nebraska	NE	N				0	
29. Nevada	NV	N				0	
30. New Hampshire	NH	N				0	
31. New Jersey	NJ	N				0	
32. New Mexico	NM	N				0	
33. New York	NY	N				0	
34. North Carolina	NC	N				0	
35. North Dakota	ND	N				0	
36. Ohio	OH	L	2,137,811	53,328		2,191,139	
37. Oklahoma	OK	N				0	
38. Oregon	OR	N				0	
39. Pennsylvania	PA	N				0	
40. Rhode Island	RI	N				0	
41. South Carolina	SC	N				0	
42. South Dakota	SD	N				0	
43. Tennessee	TN	N				0	
44. Texas	TX	N				0	
45. Utah	UT	N				0	
46. Vermont	VT	N				0	
47. Virginia	VA	N				0	
48. Washington	WA	N				0	
49. West Virginia	WV	N				0	
50. Wisconsin	WI	N				0	
51. Wyoming	WY	N				0	
52. American Samoa	AS	N				0	
53. Guam	GU	N				0	
54. Puerto Rico	PR	N				0	
55. U.S. Virgin Islands	VI	N				0	
56. Northern Mariana Islands	MP	N				0	
57. Canada	CN	N				0	
58. Aggregate Other Aliens	OT	XXX	0	0	0	0	0
59. Subtotal		(a)	8,146,020	61,674	53,328	0	8,261,022
90. Reporting entity contributions for employee benefits plans		XXX					0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX					0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0
95. Totals (Direct Business)		XXX	8,146,020	61,674	53,328	0	8,261,022
96. Plus Reinsurance Assumed		XXX					0
97. Totals (All Business)		XXX	8,146,020	61,674	53,328	0	8,261,022
98. Less Reinsurance Ceded		XXX	3,969				3,969
99. Totals (All Business) less Reinsurance Ceded		XXX	8,142,051	61,674	53,328	0	8,257,053
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
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	0	0	0	0	0
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0

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

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

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



STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life 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.

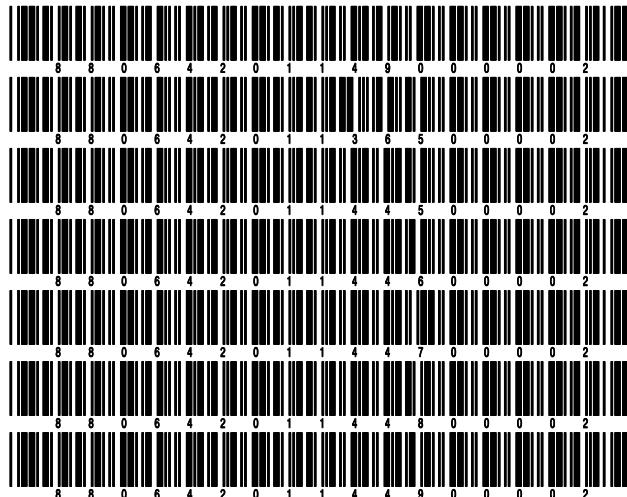
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanation:

1. N/A
2. N/A
3. N/A
4. N/A
5. N/A
6. N/A
7. N/A

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company
OVERFLOW PAGE FOR WRITE-INS

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		
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)		

NONE**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		
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 paid 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)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

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	529,983	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		500,000
2.2 Additional investment made after acquisition	36,007	0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)	(10,220)	29,983
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and depreciation		0
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	555,770	529,983
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	555,770	529,983

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	28,508,701	22,403,256
2. Cost of bonds and stocks acquired	7,664,685	11,686,019
3. Accrual of discount	21,760	38,314
4. Unrealized valuation increase (decrease)	(143,157)	(276,315)
5. Total gain (loss) on disposals	93,482	202,797
6. Deduct consideration for bonds and stocks disposed of	3,647,022	5,465,757
7. Deduct amortization of premium	43,510	79,613
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)	32,454,939	28,508,701
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	32,454,939	28,508,701

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life 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)	19,950,684	3,471,605	2,047,520	(12,137)	19,950,684	21,362,633		18,889,076
2. Class 2 (a)	3,301,294	375,975	355,211	2,822	3,301,294	3,324,880		2,998,261
3. Class 3 (a)	202,833	0	9,141	(102)	202,833	193,589		252,940
4. Class 4 (a)	50,000	0	0	0	50,000	50,000		99,678
5. Class 5 (a)	0	0	0	0	0	0		0
6. Class 6 (a)	0	0	0	0	0	0		0
7. Total Bonds	23,504,811	3,847,580	2,411,873	(9,416)	23,504,811	24,931,102	0	22,239,955
PREFERRED STOCK								
8. Class 1	499,109	144,210	0	0	499,109	643,319		424,809
9. Class 2	1,150,320	244,460	0	0	1,150,320	1,394,780		575,600
10. Class 3	0	485,085	0	0	0	485,085		0
11. Class 4	0	0	0	0	0	0		0
12. Class 5	0	0	0	0	0	0		0
13. Class 6	0	0	0	0	0	0		0
14. Total Preferred Stock	1,649,429	873,755	0	0	1,649,429	2,523,184	0	1,000,409
15. Total Bonds and Preferred Stock	25,154,240	4,721,335	2,411,873	(9,416)	25,154,240	27,454,286	0	23,240,364

(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 \$

SI02

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	922,407	XXX	922,407		

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	842,784	1,075,218
2. Cost of short-term investments acquired	1,404,817	3,351,007
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	1,325,194	3,583,441
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)	922,407	842,784
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	922,407	842,784

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 JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)	
020838-AC-5	ALPINE CALIF UN SCH DIST		.04/12/2011	Schwab	98,650	.100,000		.2,590	1FE	
California Total					98,650		.100,000		.2,590 XXX	
United States					98,650		.100,000		.2,590 XXX	
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions					98,650		.100,000		.2,590 XXX	
25483V-DY-7	DISTRICT COLUMBIA - HOWARD UNIV		.04/07/2011	Schwab	101,496	.100,000		.0	1FE	
District of Columbia Total					101,496		.100,000		.0 XXX	
453510-CX-5	INDEPENDENCE KANS INDL DEV		.04/13/2011	Schwab	103,685	.100,000		.2,771	2FE	
Kansas Total					103,685		.100,000		.2,771 XXX	
645916-2E-6	NEW JERSEY ECONOMIC DEV AUTH		.04/01/2011	SCHWAB .....	.50,000	.50,000		.365	1FE
New Jersey Total					.50,000		.50,000		.365 XXX	
United States					255,181		.250,000		.3,136 XXX	
3199999. Bonds - U.S. Special Revenues					255,181		.250,000		.3,136 XXX	
02765U-CW-2	AMERICAN MUN PWR OHIO INC		.05/05/2011	Schwab .....	.26,247		.25,000		.343 1FE
06051G-EH-8	BANK AMER CORP		.05/10/2011	Schwab .....	.199,130		.200,000		.0 1FE
268789-AA-2	EON INTL FIN LTD NT		.06/21/2011	Schwab	113,032		.100,000		.870 1FE	
36962G-3U-6	GENERAL ELECTRIC CAPITAL CORP		.04/20/2011	BNY .....	.109,188		.100,000		.2,734 1FE
377372-AD-9	GLAXOSMITHKLINE CAP INC		.04/20/2011	Jefferies .....	.112,892		.100,000		.2,527 1FE
42217K-AS-5	HEALTH CARE REIT INC		.06/21/2011	Schwab .....	.272,290		.250,000		.2,935 2FE
677050-AE-6	OGLETHORPE PWR CORP		.06/21/2011	Schwab .....	.172,638		.150,000		.2,516 1FE
884903-BB-0	THOMSON REUTERS CORP		.06/21/2011	Schwab .....	.211,721		.179,000		.5,139 1FE
980888-AF-8	WOOLWORTHS LTD		.06/02/2011	Schwab .....	.307,287		.300,000		.2,085 1FE
172973-ZU-6	CITICORP MORTGAGE SECURITIES		.04/01/2011	Schwab .....	.64,350		.65,000		.30 1Z*
76111J-5U-4	RESIDENTIAL FDG MTG SEC'S		.05/26/2011	Schwab .....	.130,513		.136,000		.111 1Z*
225470-F6-5	CREDIT SUISSE MORTGAGE CAPITAL		.04/29/2011	Mesirow .....	.167,987		.158,128		.25 1Z*
52108M-FR-9	LB-UBS COML MORTGAGE TRUST		.05/09/2011	Crew .....	.374,772		.351,033		.56 1Z*
92978P-AD-1	WACHOVIA BANK COMMERCIAL MTG		.04/13/2011	Mesirow .....	.212,188		.200,000		.500 1Z*
United States					2,474,233		.2,314,161		.19,872 XXX	
136375-BR-2	CANADIAN NATL RR	C..	.04/20/2011	KEY .....	.290,365		.260,000		.6,453 1FE
Canada					290,365		.260,000		.6,453 XXX	
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,764,599		.2,574,161		.26,326 XXX
8399997. Total - Bonds - Part 3						3,118,430		.2,924,161		.32,051 XXX
8399998. Total - Bonds - Part 5							XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,118,430		.2,924,161		.32,051 XXX
203233-60-6	COMMONWEALTH REIT		.05/26/2011	Mesirow .....	.8,000,000	.200,000	.00	.0	P3UFE
210387-20-5	CONSTELLATION ENERGY GROUP		.05/05/2011	Mesirow .....	.5,900,000	.159,890	.25,00	.0	P3UFE
G30397-30-4	ENDURANCE SPECIALTY HLDG		.06/22/2011	Mesirow .....	.7,500,000	.187,500	.25,00	.0	P2UFE
29364D-77-9	ENTERGY ARKANSAS		.04/01/2011	Mesirow .....	.5,700,000	.144,210	.25,00	.0	P2UFE
29364N-83-5	ENTERGY MISSISSIPPI		.05/06/2011	Mesirow .....	.12,000,000	.300,000	.00	.0	P2UFE
481228-20-3	JPMCHASE CAP XVI		.05/13/2011	Mesirow .....	.5,700,000	.144,780	.25,00	.0	P2LFE
G62185-11-4	MONTPELIER HOLDINGS LTD		.05/05/2011	Mesirow .....	.4,900,000	.125,195	.25,00	.0	P3UFE
74460D-14-1	PUBLIC STORAGE		.04/06/2011	Mesirow .....	.7,500,000	.187,500	.00	.0	P2UFE
74913G-20-4	QWEST CORP		.06/01/2011	Mesirow .....	.5,200,000	.130,000	.25,00	.0	P2UFE
United States Total						1,579,075			0 XXX	
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,579,075		XXX	0 XXX	
8999997. Total - Preferred Stocks - Part 3						1,579,075		XXX	0 XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	
8999999. Total - Preferred Stocks						1,579,075		XXX	0 XXX	
446413-10-6	HUNTINGTON INGALLS IND'S		.04/01/2011	ISSUER .....	.30,000	.1,023		.0	L
United States						1,023		XXX	0 XXX	
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,023		XXX	0 XXX	
9799997. Total - Common Stocks - Part 3						1,023		XXX	0 XXX	
9799998. Total - Common Stocks - Part 5							XXX	XXX	XXX	
9799999. Total - Common Stocks						1,023		XXX	0 XXX	
9899999. Total - Preferred and Common Stocks							1,580,098	XXX	0 XXX	
9999999 - Totals						4,698,528		XXX	.32,051 XXX	

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

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.912828-0J-2	U.S. TREASURY NOTE		05/01/2011	Mesirow		.81,328	.80,000	.79,741	0	0	6	0	6	0	.79,749	0	.1,579	.1,579	.333	02/29/2016	1	
.912828-NU-0	U.S. TREASURY NOTE		05/01/2011	Mesirow		.55,129	.55,000	.54,968	.54,974	0	1	0	1	0	.54,976	0	.153	.153	.37	08/15/2013	1	
.912828-PL-8	U.S. TREASURY NOTE		05/01/2011	Mesirow		.199,518	.200,000	.198,313	.198,453	0	.57	0	.57	0	.198,510	0	1,008	1,008	.579	12/15/2013	1	
United States						335,975	335,000	333,022	253,427	0	64	0	64	0	333,235	0	2,740	2,740	1,008	XXX	XXX	
05999999. Bonds - U.S. Governments						335,975	335,000	333,022	253,427	0	64	0	64	0	333,235	0	2,740	2,740	1,008	XXX	XXX	
.725303-AC-5	PITTSBURGH URBAN REDEVELOPMENT		05/01/2011	Call		5,000	.5,000	.5,000	.5,000	0	0	0	0	0	.5,000	0	0	0	0	05/01/2019		
Pennsylvania Total						5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	0	0	
United States						5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	0	0	
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	0	0	
.3128PR-LS-6	FEDERAL HOME LOAN MORTGAGE		06/15/2011	Redemption		2,229	.2,229	.2,314	.2,231	0	(1)	0	(1)	0	.2,229	0	0	0	0	15	05/01/2025	1
.312931-4A-3	FGLMC A85317		06/15/2011	Redemption		4,018	4,018	4,030	4,018	0	(1)	0	(1)	0	4,018	0	0	0	0	38	04/01/2039	1
.3128LX-0C-7	FGLMC G02251		06/15/2011	Redemption		9,719	.9,719	.10,440	.9,761	0	(42)	0	(42)	0	9,719	0	0	0	0	92	08/01/2036	1
.3128PU-K9-1	FGLMC J11220		06/15/2011	Redemption		6,268	.6,268	.6,520	.6,274	0	(7)	0	(7)	0	6,268	0	0	0	0	58	11/01/2024	1
.3128KL-TJ-2	FHLB A65953		06/15/2011	Redemption		2,891	.2,891	.2,922	.2,892	0	(1)	0	(1)	0	2,891	0	0	0	0	35	10/01/2037	1
.31371N-V4-4	FNMA 257235		06/27/2011	Redemption		4,878	.4,878	.4,878	.4,889	0	(11)	0	(11)	0	4,878	0	0	0	0	46	06/01/2023	1
.31402D-JS-0	FNMA 725773		06/27/2011	Redemption		8,719	.8,719	.8,745	.8,719	0	(1)	0	(1)	0	8,719	0	0	0	0	76	09/01/2034	1
.31403C-YH-8	FNMA 745112		06/27/2011	Redemption		4,454	.4,454	.4,612	.4,461	0	(7)	0	(7)	0	4,454	0	0	0	0	43	10/01/2035	1
.31403D-P9-4	FNMA 745748		06/27/2011	Redemption		8,090	.8,090	.7,914	.8,082	0	8	0	8	0	8,090	0	0	0	0	74	07/01/2036	1
.31403O-Q2-9	FNMA 754773		06/27/2011	Redemption		2,800	.2,800	.2,833	.2,801	0	(1)	0	(1)	0	2,800	0	0	0	0	23	01/01/2019	1
.31404N-FW-1	FNMA 773381		06/27/2011	Redemption		1,476	.1,476	1,383	.1,473	0	3	0	3	0	1,476	0	0	0	0	14	05/01/2034	1
.31406V-R2-4	FNMA 821405		06/27/2011	Redemption		2,922	.2,922	2,950	.2,923	0	(1)	0	(1)	0	2,922	0	0	0	0	38	05/01/2035	1
.31408A-E4-8	FNMA 845355		06/27/2011	Redemption		4,756	.4,756	4,857	.4,759	0	(3)	0	(3)	0	4,756	0	0	0	0	44	01/01/2036	1
.31408D-QG-2	FNMA 848355		06/27/2011	Redemption		5,199	.5,199	5,134	.5,197	0	2	0	2	0	5,199	0	0	0	0	38	08/01/2035	1
.31408E-C8-3	FNMA 848895		06/27/2011	Redemption		3,687	.3,687	3,810	.3,690	0	(3)	0	(3)	0	3,687	0	0	0	0	44	01/01/2036	1
.31408G-VU-9	FNMA 851227		06/27/2011	Redemption		378	.378	.387	.378	0	0	0	0	0	.378	0	0	0	0	4	05/01/2036	1
.31408J-D9-9	FNMA 852528		06/27/2011	Redemption		9,475	.9,475	9,151	.9,444	0	31	0	31	0	9,475	0	0	0	0	67	05/01/2036	1
.31409G-JX-5	FNMA 870678		06/27/2011	Redemption		2,799	.2,799	2,976	.2,802	0	(3)	0	(3)	0	2,799	0	0	0	0	25	12/01/2021	1
.31410F-4Z-5	FNMA 888340		06/27/2011	Redemption		4,047	.4,047	4,176	.4,051	0	(4)	0	(4)	0	4,047	0	0	0	0	33	08/01/2036	1
.31410G-BC-6	FNMA 888435		06/27/2011	Redemption		3,500	.3,500	3,545	.3,502	0	(3)	0	(3)	0	3,500	0	0	0	0	31	06/01/2022	1
.31410G-IW-9	FNMA 889072		06/27/2011	Redemption		5,531	.5,531	5,704	.5,541	0	(10)	0	(10)	0	5,531	0	0	0	0	58	12/01/2037	1
.31410K-XR-0	FNMA 889988		06/27/2011	Redemption		6,240	.6,240	6,471	.6,248	0	(8)	0	(8)	0	6,240	0	0	0	0	57	08/01/2038	1
.31410T-WZ-4	FNMA 897164		06/27/2011	Redemption		5,864	.5,864	5,983	.5,874	0	(10)	0	(10)	0	5,864	0	0	0	0	80	08/01/2036	1
.31412S-LR-4	FNMA 933336		06/27/2011	Redemption		3,548	.3,548	3,468	.3,546	0	2	0	2	0	3,548	0	0	0	0	24	01/01/2038	1
.31413M-HN-0	FNMA 949437		06/27/2011	Redemption		7,411	.7,411	7,791	.7,425	0	(14)	0	(14)	0	7,411	0	0	0	0	44	04/01/2023	1
.31414D-U2-0	FNMA 963301		06/27/2011	Redemption		2,990	.2,990	2,940	.2,989	0	1	0	1	0	2,990	0	0	0	0	21	05/01/2023	1
.31414L-SU-0	FNMA 969811		06/27/2011	Redemption		2,767	.2,767	2,792	.2,768	0	(2)	0	(2)	0	2,767	0	0	0	0	23	02/01/2023	1
.31414S-MW-4	FNMA 982873		06/27/2011	Redemption		8,517	.8,517	8,751	.8,535	0	(18)	0	(18)	0	8,517	0	0	0	0	82	05/01/2023	1
.31415L-ZY-6	FNMA 983759		06/27/2011	Redemption		11,429	.11,429	12,097	.11,481	0	(52)	0	(52)	0	11,429	0	0	0	0	96	06/01/2023	1
.31416H-UM-5	FNMA AA0587		06/27/2011	Redemption		1,915	.1,915	1,954	.1,915	0	0	0	0	0	1,915	0	0	0	0	19	02/01/2039	1
.31417V-RS-4	FNMA AC8596		06/27/2011	Redemption		6,106	.6,106	6,157	.6,107	0	(2)	0	(2)	0	6,106	0	0	0	0	39	01/01/2025	1
.31417V-VA-8	FNMA AC8708		06/27/2011	Redemption		4,423	.4,423	4,510	.4,425	0	(2)	0	(2)	0	4,423	0	0	0	0	24	01/01/2025	1
.31418M-UM-2	FNMA AD0587		06/27/2011	Redemption		3,669	.3,669	3,749	.3,670	0	(1)	0	(1)	0	3,669	0	0	0	0	27	12/01/2039	1
.3128LX-J7-6	FNMA G02086		06/15/2011	Redemption		3,222	.3,222	3,171	.3,219	0	3	0	3	0	3,222	0	0	0	0	27	02/01/20	

STATEMENT AS OF JUNE 30, 2011 OF THE Cincinnati Equitable Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
United States						181,472	181,472	184,914	181,625	0	(152)	0	(152)	0	181,472	0	0	0	0	1,582	XXX	XXX
3199999. Bonds - U.S. Special Revenues						181,472	181,472	184,914	181,625	0	(152)	0	(152)	0	181,472	0	0	0	0	1,582	XXX	XXX
..06051G-DY-2	BANK AMER FDG CORP	..05/01/2011	Mesirow	..172,140	..150,000	152,561	151,688	0	(57)	0	(57)	0	(57)	0	151,630	0	20,509	20,509	5,470	05/15/2014	1FE	
..130914-AM-6	CALIFORNIA PETRO TRANSPORTATION	..04/01/2011	Call	..4,000	..4,000	4,407	4,180	0	0	0	0	0	0	0	4,180	0	(180)	(180)	170	04/01/2015	1FE	
..165167-CF-2	CHESAPEAKE ENERGY CORP	..05/01/2011	Call	..9,810	..9,000	9,147	9,140	0	(1)	0	0	0	(1)	0	9,139	0	671	671	128	08/15/2020	3FE	
..25459H-AD-7	DIRECTV HLD/FIN	..06/27/2011	Call	204,250	200,000	206,500	205,048	0	(705)	0	(705)	0	(705)	0	204,343	0	(93)	(93)	6,375	06/15/2015	2FE	
..655844-AU-2	NORFOLK SOUTHERN	..05/01/2011	Mesirow	..83,143	..75,000	75,029	75,011	0	0	0	0	0	0	0	75,010	0	8,133	8,133	668	09/17/2014	2FE	
..78572M-AC-9	SABMILLER PLC	..05/01/2011	Mesirow	..75,499	..75,000	77,408	75,187	0	(97)	0	(97)	0	(97)	0	75,089	0	410	410	1,770	07/01/2011	2FE	
..000780-MU-7	ABN AMRO MORTGAGE CORP	..06/27/2011	Redemption	..7,817	..7,817	6,938	7,751	0	66	0	66	0	66	0	7,817	0	0	0	69	10/25/2033	1Z*	
..05948X-IW-7	BANC AMER MTG SEC INC	..06/27/2011	Redemption	..9,486	..9,569	7,177	7,414	0	292	0	292	0	292	0	7,705	0	1,780	1,780	161	11/25/2033	1Z*	
..05948X-IV-9	BANC AMER MTG SEC INC	..06/27/2011	Redemption	..1,897	..1,897	1,416	1,860	0	38	0	38	0	38	0	1,897	0	0	0	0	15	11/25/2033	1Z*
..36228F-20-8	GSR 2004-6F 3A3	..06/27/2011	Redemption	..12,174	..12,174	10,964	12,064	0	109	0	109	0	109	0	12,174	0	0	0	0	130	05/25/2034	1Z*
..36242D-W3-3	GSR MORTGAGE LOAN TRUST	..06/27/2011	Redemption	..2,026	..2,026	2,006	2,025	0	1	0	1	0	1	0	2,026	0	0	0	0	19	04/25/2020	1Z*
..55265K-6E-4	MASTER ASSET TRUST	..06/27/2011	Redemption	..2,757	..2,757	2,550	2,749	0	8	0	8	0	8	0	2,757	0	0	0	0	28	02/25/2034	1Z*
..76111J-M6-8	RESIDENTIAL FDG MTG	..06/27/2011	Redemption	..464	..464	427	462	0	2	0	2	0	2	0	464	0	0	0	0	4	02/25/2018	1Z*
..92922F-OH-4	WAMU MTG CERT 2004-S2	..06/27/2011	Redemption	..2,712	..2,712	2,675	2,711	0	1	0	1	0	1	0	2,712	0	0	0	0	24	06/25/2034	1Z*
..225470-F6-5	CREDIT SUISSE MORTGAGE CAPITAL	..06/20/2011	Redemption	..2,704	..2,704	2,704	2,872	0	(3)	0	(3)	0	(3)	0	2,704	0	0	0	0	13	02/15/2039	1Z*
..52108M-FR-9	LB-UBS COML MORTGAGE TRUST	..06/20/2011	Redemption	..6,551	..6,551	6,994	0	0	(9)	0	(9)	0	(9)	0	6,551	0	0	0	0	31	03/15/2032	1Z*
United States						597,429	561,671	569,070	557,288	0	(356)	0	(356)	0	566,199	0	31,230	31,230	15,075	XXX	XXX	
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						597,429	561,671	569,070	557,288	0	(356)	0	(356)	0	566,199	0	31,230	31,230	15,075	XXX	XXX	
8399997. Total - Bonds - Part 4						1,119,876	1,083,144	1,092,007	997,340	0	(445)	0	(445)	0	1,085,907	0	33,969	33,969	17,665	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						1,119,876	1,083,144	1,092,007	997,340	0	(445)	0	(445)	0	1,085,907	0	33,969	33,969	17,665	XXX	XXX	
..06739H-77-6	BARCLAYS BK PLC	..05/01/2011	Mesirow	..12,700,000	..319,806	0,00	318,770	0	0	0	0	0	0	0	318,770	0	1,036	1,036	1,036	2,308	P2LFE	
..203233-50-7	COMMONWEALTH REIT	..05/01/2011	Mesirow	..9,400,000	..198,736	0,00	199,750	0	0	0	0	0	0	0	199,750	0	(1,014)	(1,014)	3,525	P2LFE		
..59024T-20-3	MERRILL LYNCH	..06/22/2011	Mesirow	..8,000,000	..187,596	0,00	186,800	0	0	0	0	0	0	0	186,800	0	796	796	3,225	P3LFE		
United States						706,139		705,320	0	0	0	0	0	0	705,320	0	819	819	9,058	XXX	XXX	
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						706,139	XXX	705,320	0	0	0	0	0	0	705,320	0	819	819	9,058	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4						706,139	XXX	705,320	0	0	0	0	0	0	705,320	0	819	819	9,058	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						706,139	XXX	705,320	0	0	0	0	0	0	705,320	0	819	819	9,058	XXX	XXX	
..594918-10-4	MICROSOFT CORP.	..05/20/2011	Schwab	..450,000	..11,069	12,237	11,961	276	0	0	0	0	276	0	12,237	0	(1,167)	(1,167)	72	L		
..666807-10-2	NORTHROP GRUMMAN CORP	..04/01/2011	SCHWAB	..0,000	..1,023	1,023	1,161	(138)	0	0	0	0	(138)	0	1,023	0	0	0	0	0	L	
United States						12,092	XXX	13,259	13,122	137	0	0	0	137	0	13,259	0	(1,167)	(1,167)	72	XXX	XXX
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						12,092	XXX	13,259	13,122	137	0	0	0	137	0	13,259	0	(1,167)	(1,167)	72	XXX	XXX
9799997. Total - Common Stocks - Part 4						12,092	XXX	13,259	13,122	137	0	0	0	137	0	13,259	0	(1,167)	(1,167)	72	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						12,092	XXX	13,259	13,122	137	0	0	0	137	0	13,259	0	(1,167)	(1,167)	72	XXX	XXX
9899999. Total - Preferred and Common Stocks						718,231	XXX	718,579	13,122	137	0	0	0	137	0	718,579	0	(349)	(349)	9,130	XXX	XXX
9999999 - Totals						1,838,107	XXX	1,810,586	1,010,462	137	(445)	0	(307)	0	1,804,486	0	33,621	33,621	26,794	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

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Fifth Third Bank ... Cincinnati, Ohio ...			59		467,108	219,896	664,811	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	59	0	467,108	219,896	664,811	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	59	0	467,108	219,896	664,811	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	59	0	467,108	219,896	664,811	XXX

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter
N O N E