



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

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

Cincinnati Equitable Insurance Company

NAIC Group Code	0838	0838	NAIC Company Code	16721	Employer's ID Number	31-0239840
	(Current)	(Prior)				
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		Cincinnati , OH 45202			
	(Street and Number)		(City or Town, State and Zip Code)			
Main Administrative Office	525 Vine Street					
	(Street and Number)					
	Cincinnati , OH 45202		513-621-1826			
	(City or Town, State and Zip Code)		(Area Code) (Telephone Number)			
Mail Address	PO Box 3428		Cincinnati , OH 45201-3428			
	(Street and Number or P.O. Box)		(City or Town, State and Zip Code)			
Primary Location of Books and Records	525 Vine Street					
	(Street and Number)					
	Cincinnati , OH 45202		513-621-1826			
	(City or Town, State and Zip Code)		(Area Code) (Telephone Number)			
Internet Web Site Address	None					
Statutory Statement Contact	Gregory A Baker		513-621-1826			
	(Name)		(Area Code) (Telephone Number)			
	gbaker@cincinnatiequitable.com		513-621-4531			
	(E-mail Address)		(FAX Number)			

OFFICERS

Peter A Alpaugh	Linda S Bales
Gregory A Baker	

OTHER

DIRECTORS OR TRUSTEES

Gregory A Baker	Andrea A Kessel	James W Ketring
Drew F Knowles #		

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	a. Is this an original filing?	Yes [X] No []
4th day of November 2011	b. If no,	
	1. State the amendment number.....	
	2. Date filed	
	3. Number of pages attached.....	
Richard H Hansman, Jr.		
Nov 8, 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	3,979,078		3,979,078	3,802,554
2. Stocks:				
2.1 Preferred stocks	789,968		789,968	822,228
2.2 Common stocks	95,723		95,723	302,774
3. Mortgage loans on real estate:				
3.1 First liens	45,692		45,692	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 (\$34,037), cash equivalents (\$) and short-term investments (\$193,050)	227,087		227,087	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)	5,137,548	0	5,137,548	5,296,495
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	56,719		56,719	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	295,000	267,000	28,000	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 (\$)	2,533	2,533	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)	5,497,683	269,533	5,228,150	5,427,073
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	5,497,683	269,533	5,228,150	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)	46,844	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)	956	1,211
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others	36,477	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	3,305	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)	122,256	130,882
27. Protected cell liabilities		0
28. Total liabilities (Lines 26 and 27)	122,256	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)	(5,647,937)	(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)	5,105,894	5,296,191
38. Totals (Page 2, Line 28, Col. 3)	5,228,150	5,427,073
DETAILS OF WRITE-INS		
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	0
1.2 Assumed (written \$)		0	0
1.3 Ceded (written \$)		0	0
1.4 Net (written \$ 0)	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$):			
2.1 Direct	(7,002)	(86,535)	(90,270)
2.2 Assumed		0	0
2.3 Ceded		6,770	4,911
2.4 Net	(7,002)	(93,305)	(95,181)
3. Loss adjustment expenses incurred	33,962	3,201	19,182
4. Other underwriting expenses incurred	100,057	102,406	138,254
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	127,017	12,302	62,255
7. Net income of protected cells		0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(127,017)	(12,302)	(62,255)
INVESTMENT INCOME			
9. Net investment income earned	183,427	233,898	307,195
10. Net realized capital gains (losses) less capital gains tax of \$	99,455	151,384	237,185
11. Net investment gain (loss) (Lines 9 + 10)	282,882	385,282	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)	155,865	372,980	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)	155,865	372,980	482,125
19. Federal and foreign income taxes incurred		18,000	38,000
20. Net income (Line 18 minus Line 19)(to Line 22)	155,865	354,980	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)	155,865	354,980	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 \$	(71,162)	(71,490)	(86,848)
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	(43,000)	(77,000)	(131,000)
27. Change in nonadmitted assets	18,000	(19,923)	(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	(250,000)	(200,000)	(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)	(190,297)	(13,433)	(305,646)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,105,894	5,588,403	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
Cash from Operations			
1. Premiums collected net of reinsurance	(255)	(1,979)	(1,918)
2. Net investment income	210,887	250,765	331,679
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	210,632	248,786	329,761
5. Benefit and loss related payments	(7,002)	197,503	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	140,896	161,545	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)	0	68,000	38,000
10. Total (Lines 5 through 9)	133,894	427,048	445,256
11. Net cash from operations (Line 4 minus Line 10)	76,738	(178,262)	(115,495)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,155,604	1,619,505	2,602,510
12.2 Stocks	1,447,073	3,128,901	3,697,982
12.3 Mortgage loans	5,310	5,003	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)	3,607,987	4,753,409	6,307,210
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,327,760	1,629,883	2,247,165
13.2 Stocks	1,197,193	2,908,741	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	6,637	2,211
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,524,953	4,545,261	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)	83,033	208,148	627,343
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	0	0	0
16.5 Dividends to stockholders	250,000	200,000	500,000
16.6 Other cash provided (applied)	(624)	39,092	(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)	(250,624)	(160,908)	(511,090)
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) ..	(90,853)	(131,022)	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)	227,087	186,160	317,940

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

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

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 SEPTEMBER 30, 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	\$ 789,968	-	-	\$ 789,968
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	789,968	-	-	789,968
Bonds				
U.S. Governments	-	100,366	-	100,366
Industrial and Misc	-	4,035,689	-	4,035,689
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	4,136,055	-	4,136,055
Common Stock				
Industrial and Misc	95,723	-	-	95,723
Parent, Subsidiaries and Affiliates		-	-	-
Total Common Stocks	95,723	-	-	95,723
Separate account assets	-	-	-	-
Total assets at fair value	885,691	4,136,055	-	5,021,746
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 SEPTEMBER 30, 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 [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?
If yes, complete the Schedule Y - Part 1 - organizational chart.

Yes [] No [X]
- 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?
If yes, attach an explanation.

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

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:

\$
13.

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

\$
- 14.1

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

Yes [] No [X]
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted 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 SEPTEMBER 30, 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	Cincinnati, OH

- 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

- 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 %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)
		NONE		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, etc.		Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	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		0
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	(7,002)	330,056	20,000	20,000
37.	Oklahoma.....OK	N		0		.0		0
38.	Oregon.....OR	N		0		.0		0
39.	Pennsylvania.....PA	L		0		.0	10,000	10,000
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	(7,002)	330,056	30,000	30,000
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

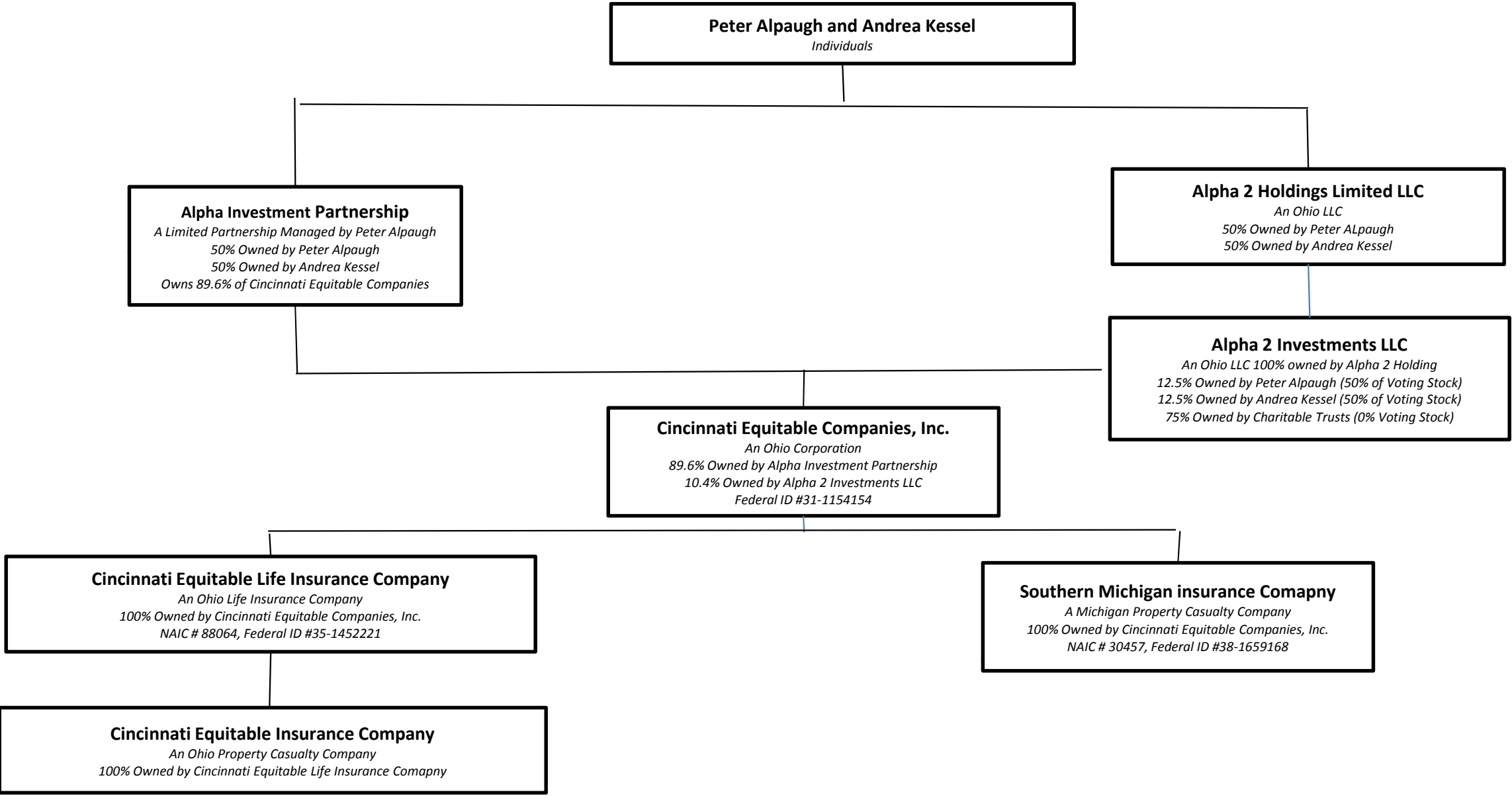
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF SEPTEMBER 30, 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		(4,652)	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		(837)	0.0	0.0
19.3,19.4	Commercial auto liability			0.0	0.0
21.	Auto physical damage		(1,513)	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	(7,002)	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 SEPTEMBER 30, 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	37	(8)	29	30		4	34	34	(7)	27											
2. 2009			0			0				0	0	0	0											
3. Subtotals 2009 + Prior	33	3	36	37	(8)	29	30	0	4	34	34	(7)	27											
4. 2010			0			0				0	0	0	0											
5. Subtotals 2010 + Prior	33	3	36	37	(8)	29	30	0	4	34	34	(7)	27											
6. 2011	XXX	XXX	XXX	XXX		0	XXX			0	XXX	XXX	XXX											
7. Totals	33	3	36	37	(8)	29	30	0	4	34	34	(7)	27											
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. 103.0	2. (233.3)	3. 75.0										
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. 0.5											

STATEMENT AS OF SEPTEMBER 30, 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.

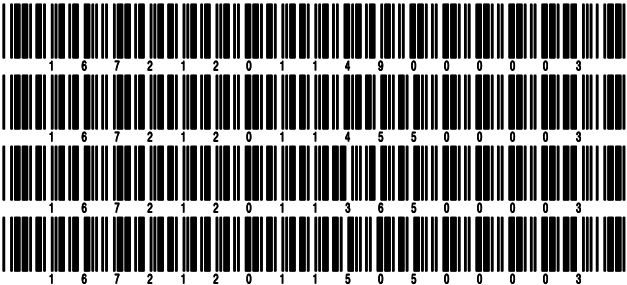
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state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

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	5,310	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)	45,692	51,002
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)	45,692	51,002
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	45,692	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	3,524,953	5,677,656
3. Accrual of discount	1,974	6,115
4. Unrealized valuation increase (decrease)	(71,854)	(86,849)
5. Total gain (loss) on disposals	99,455	239,401
6. Deduct consideration for bonds and stocks disposed of	3,602,677	6,300,491
7. Deduct amortization of premium	14,637	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)	4,864,769	4,927,554
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	4,864,769	4,927,554

STATEMENT AS OF SEPTEMBER 30, 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)	3,265,355	366,056	678,796	(1,451)	3,286,205	3,265,355	2,951,164	2,871,834
2. Class 2 (a)	288,909	293,039	2,497	15,030	193,127	288,909	594,480	170,070
3. Class 3 (a)	212,092	8,750	14,987	(22,290)	312,879	212,092	183,565	432,424
4. Class 4 (a)	418,667	38,088	3,416	(19,296)	436,249	418,667	434,042	613,792
5. Class 5 (a)	9,549	0	0	(672)	0	9,549	8,877	0
6. Class 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	4,194,571	705,932	699,696	(28,679)	4,228,460	4,194,571	4,172,128	4,088,120
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
9. Class 2	686,245	0	125,437	(257,461)	257,193	686,245	303,347	0
10. Class 3	115,732	217,100	91,018	244,807	547,302	115,732	486,621	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	801,977	217,100	216,455	(12,654)	804,495	801,977	789,968	0
15. Total Bonds and Preferred Stock	4,996,548	923,032	916,151	(41,333)	5,032,955	4,996,548	4,962,096	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	193,050	XXX	193,050	13	0

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	809,403	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	901,921	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)	193,050	285,568
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	193,050	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 SEPTEMBER 30, 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)
05508R-AD-8	B & G FOODS INC		07/27/2011	Crew		1,075	1,000	3	4FE
06739G-BP-3	BARCLAYS BK PLC		08/03/2011	Mesirow		320,125	325,000	5,661	1FE
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		08/08/2011	Schwab		1,975	2,000	13	4FE
382550-BB-6	GOODYEAR TIRE & RUBBER		07/14/2011	Crew		11,976	11,000	388	4FE
404119-BJ-7	HCA INC.		07/14/2011	Crew		8,750	8,000	270	3FE
421924-BJ-9	HEALTHSOUTH CORP		09/22/2011	Crew		1,880	2,000	5	4FE
513075-AY-7	LAMAR MEDIA CORP		07/18/2011	Crew		16,980	16,000	336	4FE
615394-AJ-2	MOOG INC		07/27/2011	Crew		1,066	1,000	9	4FE
78442F-AX-6	SLM CORP		08/12/2011	Mesirow		283,350	300,000	2,958	2FE
880349-AN-5	TENNECO INC		08/22/2011	Schwab		3,135	3,000	6	4FE
United States						650,313	669,000	9,650	XXX
156700-AR-7	CENTURYLINK INC	F	09/21/2011	Crew		9,689	10,000	179	2FE
United States Total						9,689	10,000	179	XXX
Other Country						9,689	10,000	179	XXX
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						660,001	679,000	9,829	XXX
8399997. Total - Bonds - Part 3						660,001	679,000	9,829	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						660,001	679,000	9,829	XXX
045488-20-2	ASSOCIATED BANC-CORP		09/12/2011	Mesirow	5,000,000	125,750	25,00	0	P3LFE
78442P-20-5	SLM CORP		09/01/2011	Mesirow	2,100,000	91,350	50,00	0	P3LFE
United States						217,100		0	XXX
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						217,100	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						217,100	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						217,100	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						217,100	XXX	0	XXX
9999999 - Totals						877,101	XXX	9,829	XXX

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

STATEMENT AS OF SEPTEMBER 30, 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	
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	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 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)	
36962G-N5-9	GENERAL ELECTRIC CAPITAL CORP.		08/15/2011	Call		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	0	08/25/2015	1FE	
61745E-5Q-0	MORGAN STANLEY DEAN WITTER		09/01/2011	Broker		49,375	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(625)	(625)	1,368	08/31/2025	1FE	
909317-AT-6	UNITED AIRLINES PT CERT 2000-1		07/01/2011	Call		14,987	17,076	23,891	17,301	3,448	(3,225)	0	224	0	17,524	0	(2,537)	(2,537)	394	01/01/2013	3FE	
023650-AG-9	AMERICA WEST AIR		07/07/2011	Redemption		1,101	1,101	1,145	0	0	(3)	0	(3)	0	1,101	0	0	0	44	01/02/2022	2FE	
023771-R7-5	AMERICAN AIRLINES INC		08/02/2011	Redemption		1,516	1,516	1,713	1,533	0	(16)	0	(16)	0	1,516	0	0	0	111	08/01/2016	4FE	
210795-PL-8	CONTINENTAL AIRLRS INC		07/06/2011	Redemption		1,899	1,899	1,875	1,886	12	1	0	13	0	1,899	0	0	0	75	07/02/2018	4FE	
90332U-AE-3	US AIRWAYS PASS-THRU TR		07/21/2011	Redemption		1,395	1,395	1,395	1,395	0	0	0	0	0	1,395	0	0	0	58	01/20/2019	2FE	
United States						370,275	372,988	380,019	372,115	3,461	(3,243)	0	217	0	373,436	0	(3,162)	(3,162)	2,051	XXX	XXX	
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						370,275	372,988	380,019	372,115	3,461	(3,243)	0	217	0	373,436	0	(3,162)	(3,162)	2,051	XXX	XXX	
8399997. Total - Bonds - Part 4						370,275	372,988	380,019	372,115	3,461	(3,243)	0	217	0	373,436	0	(3,162)	(3,162)	2,051	XXX	XXX	
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						370,275	372,988	380,019	372,115	3,461	(3,243)	0	217	0	373,436	0	(3,162)	(3,162)	2,051	XXX	XXX	
29364N-85-0	ENTERGY MISSISSIPPI INC		09/01/2011	Mesirow	3,700,000	91,018	0.00	90,650	90,650	0	0	0	0	0	90,650	0	368	368	1,445			
74913G-2Q-4	QWEST CORP		09/01/2011	Mesirow	4,900,000	125,438	0.00	122,500	0	(3,332)	0	0	(3,332)	0	122,500	0	2,938	2,938	2,083			
United States						216,456	XXX	213,150	90,650	(3,332)	0	0	(3,332)	0	213,150	0	3,306	3,306	3,528	XXX	XXX	
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						216,456	XXX	213,150	90,650	(3,332)	0	0	(3,332)	0	213,150	0	3,306	3,306	3,528	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4						216,456	XXX	213,150	90,650	(3,332)	0	0	(3,332)	0	213,150	0	3,306	3,306	3,528	XXX	XXX	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						216,456	XXX	213,150	90,650	(3,332)	0	0	(3,332)	0	213,150	0	3,306	3,306	3,528	XXX	XXX	
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						216,456	XXX	213,150	90,650	(3,332)	0	0	(3,332)	0	213,150	0	3,306	3,306	3,528	XXX	XXX	
9999999 - Totals						586,730	XXX	593,169	462,765	129	(3,243)	0	(3,115)	0	586,586	0	144	144	5,579	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 SEPTEMBER 30, 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							