



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Cincinnati Equitable Life Insurance Company

NAIC Group Code0838(Current)NAIC Company Code88064Employer's ID Number35-1452221

Organized under the Laws ofOH, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

Incorporated/Organized10/19/1977Commenced Business07/11/1978

Statutory Home Office525 Vine Street, Suite 1925(City or Town, State and Zip Code)Cincinnati , OH 45202

Main Administrative Office525 Vine Street, Suite 1925(City or Town, State and Zip Code)Cincinnati , OH 45202513-621-1826(Area Code) (Telephone Number)

Mail AddressP.O. BOX 3428(City or Town, State and Zip Code)Cincinnati , OH 45202-3428

Primary Location of Books and Records525 Vine Street, Suite 1925(City or Town, State and Zip Code)Cincinnati , OH 45202513-621-1826(Area Code) (Telephone Number)

Internet Web Site Addresswww.cineqlife.com

Statutory Statement ContactGregory Allen Baker(Name)513-621-1826(Area Code) (Telephone Number)gbaker@1826.com(E-mail Address)513-621-4531(FAX Number)

OFFICERS

Chairman of the BoardPeter A AlpaughPresident/CEO/CFO/TreasurerGregory A Baker

SecretaryLinda S Bales

OTHER

DIRECTORS OR TRUSTEES

Walter G AlpaughAndrea A KesselDrew F Knowles #

Gregory A BakerJames W Ketring

State ofOhioSS:

County ofHamilton

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. AlpaughChairman of the BoardLinda S. BalesSecretaryGregory A. BakerTreasurer

Subscribed and sworn to before me this4th day ofNovember

Richard H. Hansman, Jr.

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

b. If no,1. State the amendment number.....2. Date filed11/08/20113. Number of pages attached.....

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	27,237,763		27,237,763	21,397,170
2. Stocks:				
2.1 Preferred stocks	2,543,154		2,543,154	1,000,409
2.2 Common stocks	5,775,945		5,775,945	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 (\$266,060), cash equivalents (\$) and short-term investments (\$1,252,896)	1,518,956		1,518,956	1,012,883
6. Contract loans (including \$ premium notes)	40,994		40,994	60,435
7. Derivatives			0	0
8. Other invested assets	531,955		531,955	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)	37,648,767	0	37,648,767	30,364,370
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	292,218		292,218	216,972
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	945		945	314
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	524,430		524,430	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	1,060,000	834,000	226,000	419,000
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	27,292		27,292	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	13,912		13,912	106,789
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	208,356	0	208,356	60,970
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	39,780,920	834,000	38,946,920	31,716,320
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	39,780,920	834,000	38,946,920	31,716,320
DETAILS OF WRITE-INS				
1101.				
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. Premium Receivable	208,356		208,356	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)	208,356	0	208,356	60,970

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ less \$ included in Line 6.3 (including \$ Modco Reserve)	29,034,029	21,520,935
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	22,315	22,315
3. Liability for deposit-type contracts (including \$ Modco Reserve)	279,827	290,499
4. Contract claims:		
4.1 Life	152,445	92,893
4.2 Accident and health	27,184	27,184
5. Policyholders' dividends \$ and coupons \$ due and unpaid		0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)	750	1,100
6.2 Dividends not yet apportioned (including \$ Modco)		0
6.3 Coupons and similar benefits (including \$ Modco)	3,000	4,250
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	146,685	214,517
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including \$ accident and health experience rating refunds		0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded	0	0
9.4 Interest Maintenance Reserve	258,438	236,215
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$	42,565	11,808
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	175,320	178,927
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	9,963	18,155
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		0
15.2 Net deferred tax liability		0
16. Unearned investment income	1,220	1,589
17. Amounts withheld or retained by company as agent or trustee		0
18. Amounts held for agents' account, including \$ agents' credit balances		0
19. Remittances and items not allocated		0
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money \$ and interest thereon \$		0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	399,865	429,202
24.02 Reinsurance in unauthorized companies		0
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		0
24.04 Payable to parent, subsidiaries and affiliates		0
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance		0
24.08 Derivatives		0
24.09 Payable for securities		0
24.10 Payable for securities lending		0
24.11 Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	138,891	149,158
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	30,692,497	23,198,747
27. From Separate Accounts Statement		0
28. Total liabilities (Lines 26 and 27)	30,692,497	23,198,747
29. Common capital stock	1,000,000	1,000,000
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		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)	974,192	1,237,343
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		0
36.2 shares preferred (value included in Line 30 \$)		0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	7,254,423	7,517,574
38. Totals of Lines 29, 30 and 37	8,254,423	8,517,574
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	38,946,920	31,716,321
DETAILS OF WRITE-INS		
2501. Merchandise Shield	138,891	149,158
2502.		0
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)	138,891	149,158
3101.		
3102.		
3103.		
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.		
3402.		
3403.		
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

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	14,022,289	9,339,606	12,769,370
2. Considerations for supplementary contracts with life contingencies			0
3. Net investment income	1,183,514	893,819	1,431,252
4. Amortization of Interest Maintenance Reserve (IMR)	48,900	57,123	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)	15,254,703	10,290,548	14,258,331
10. Death benefits	3,951,719	2,459,878	3,462,590
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	19,290		0
13. Disability benefits and benefits under accident and health contracts	80,668	162,569	186,463
14. Coupons, guaranteed annual pure endowments and similar benefits	3,248	3,683	4,218
15. Surrender benefits and withdrawals for life contracts	11,882	28,476	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	7,513,093	4,827,168	6,620,607
20. Totals (Lines 10 to 19)	11,589,721	7,491,552	10,303,183
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,891,293	1,530,706	2,005,820
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses	1,304,863	1,137,152	1,642,919
24. Insurance taxes, licenses and fees, excluding federal income taxes	257,439	158,045	234,054
25. Increase in loading on deferred and uncollected premiums	78,585	191,361	100,581
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	(11,867)	45,726	71,047
28. Totals (Lines 20 to 27)	15,110,034	10,554,542	14,357,604
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	144,669	(263,994)	(99,273)
30. Dividends to policyholders	822	935	1,079
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	143,847	(264,929)	(100,352)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(52,882)	(193,660)	(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)	196,729	(71,269)	80,724
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$52,882 (excluding taxes of \$36,639 transferred to the IMR)	31,530	35,834	27,858
35. Net income (Line 33 plus Line 34)	228,259	(35,435)	108,582
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	8,517,575	8,651,498	8,651,498
37. Net income (Line 35)	228,259	(35,435)	108,582
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	(327,748)	(36,818)	(246,336)
39. Change in net unrealized foreign exchange capital gain (loss)			0
40. Change in net deferred income tax	239,000	(37,000)	54,000
41. Change in nonadmitted assets	(432,000)	114,000	(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	29,337	(123,617)	(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)	(263,152)	(118,870)	(133,923)
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,254,423	8,532,628	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	(1,600)	(1,885)	9,778
2702. Merchandise Shield Expenses	(10,267)	47,611	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)	(11,867)	45,726	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

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	13,813,380	0	12,651,522
2. Net investment income	1,149,122	0	1,450,149
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	14,962,502	0	14,101,671
5. Benefit and loss related payments	4,018,325	0	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	3,422,770	0	3,936,984
8. Dividends paid to policyholders	1,172	0	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)	7,447,267	0	7,506,332
11. Net cash from operations (Line 4 minus Line 10)	7,515,235	0	6,595,339
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,979,175	0	5,012,141
12.2 Stocks	2,467,607	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)	6,699,150	0	5,465,757
13. Cost of investments acquired (long-term only):			
13.1 Bonds	9,753,227	0	10,128,641
13.2 Stocks	3,924,311	0	1,557,378
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	32,809	0	500,000
13.6 Miscellaneous applications	0	0	252,368
13.7 Total investments acquired (Lines 13.1 to 13.6)	13,710,347	0	12,438,387
14. Net increase (or decrease) in contract loans and premium notes	(19,441)	0	5,235
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(6,991,756)	0	(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	(10,672)	0	11,243
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(6,732)	0	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)	(17,404)	0	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) ..	506,075	0	(240,713)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,012,881	0	1,253,594
19.2 End of period (Line 18 plus Line 19.1)	1,518,956	0	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	13,478,058		12,630,586
3. Ordinary individual annuities	259,014		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		0
9. A & H - other	81,076		143,431
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	13,818,148	0	12,774,167
12. Deposit-type contracts			0
13. Total	13,818,148	0	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 SEPTEMBER 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 \$ 224,082
2. 12 Months or Longer \$ 97,423

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months \$ 3,747,336
2. 12 Months or Longer \$ 890,120

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 SEPTEMBER 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	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a). Assets at fair value				
Perpetual Preferred stock				
Industrial and Misc	\$ 2,548,601	-	-	\$ 2,548,601
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	2,548,601	-	-	2,548,601
Bonds				
U.S. Governments	-	1,550,184	-	1,550,184
Industrial and Misc	-	26,726,612	-	26,726,612
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	28,276,796	-	28,276,796
Common Stock				
Industrial and Misc	670,051	-	-	670,051
Parent, Subsidiaries and Affiliates		5,105,894	-	5,105,894
Total Common Stocks	670,051	5,105,894	-	5,775,945
Separate account assets	-	-	-	-
Total assets at fair value	3,218,652	33,382,690	-	36,601,342
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 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	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? 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	2	3	4	5	6	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	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 [X] No []
- 10.2

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

13,912

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 [X] No []
- 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 | \$.....5,296,191 | \$.....5,105,893 |
| 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) | \$.....5,296,191 | \$.....5,105,893 |
| 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 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 [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 45202
U.S. Bank	Cincinnati, OH 45202

- 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 - 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 SEPTEMBER 30, 2011 OF THE Cincinnati Equitable Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF SEPTEMBER 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	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
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	2,247,324	246,936			2,494,260	
12.	Hawaii	HI	N					.0	
13.	Idaho	ID	N					.0	
14.	Illinois	IL	N					.0	
15.	Indiana	IN	L	5,097,910	10,928			5,108,838	
16.	Iowa	IA	N					.0	
17.	Kansas	KS	N					.0	
18.	Kentucky	KY	L	2,760,845	1,150			2,761,995	
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	3,371,979		81,076		3,453,055	
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	0
59.	Subtotal	(a)	4	13,478,058	259,014	81,076	0	13,818,148	0
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	0
95.	Totals (Direct Business)	XXX		13,478,058	259,014	81,076	0	13,818,148	0
96.	Plus Reinsurance Assumed	XXX						0	
97.	Totals (All Business)	XXX		13,478,058	259,014	81,076	0	13,818,148	0
98.	Less Reinsurance Ceded	XXX		4,770				4,770	
99.	Totals (All Business) less Reinsurance Ceded	XXX		13,473,288	259,014	81,076	0	13,813,378	0
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
9401.	.....	XXX							
9402.	.....	XXX							
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

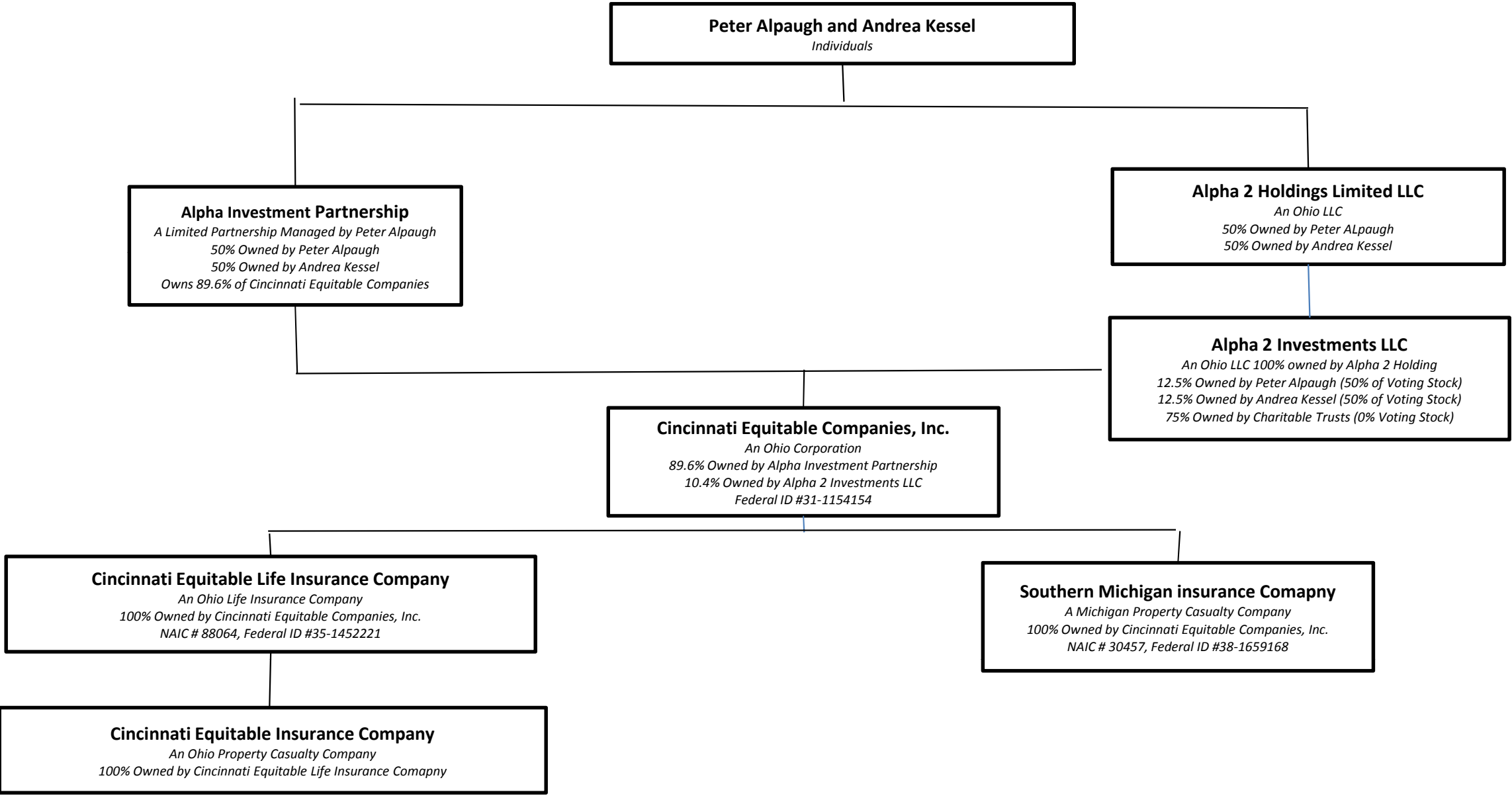
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 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.

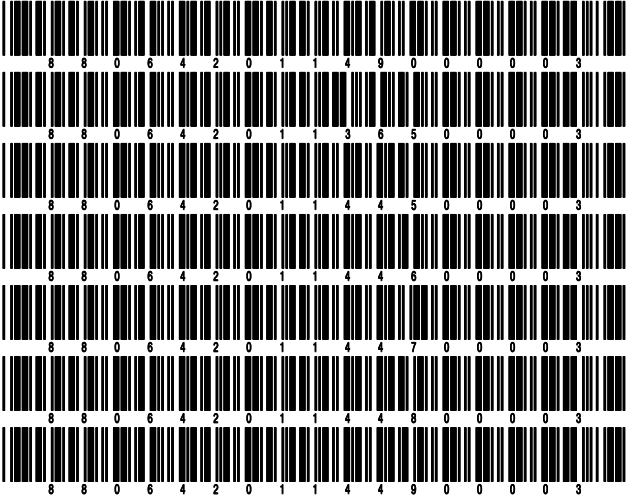
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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]



OVERFLOW PAGE FOR WRITE-INS

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		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
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)		

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	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)	(34,035)	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)	531,955	529,983
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	531,955	529,983

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	28,508,701	22,403,256
2. Cost of bonds and stocks acquired	13,677,538	11,686,019
3. Accrual of discount	30,279	38,314
4. Unrealized valuation increase (decrease)	(282,281)	(276,315)
5. Total gain (loss) on disposals	140,909	202,797
6. Deduct consideration for bonds and stocks disposed of	6,446,782	5,465,757
7. Deduct amortization of premium	71,502	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)	35,556,862	28,508,701
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	35,556,862	28,508,701

STATEMENT AS OF SEPTEMBER 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)	21,362,633	4,685,809	2,030,423	(19,052)	19,950,684	21,362,633	23,998,966	18,889,076
2. Class 2 (a)	3,324,880	1,143,829	169,525	(988)	3,301,294	3,324,880	4,298,197	2,998,261
3. Class 3 (a)	193,589	0	50,000	(94)	202,833	193,589	143,495	252,940
4. Class 4 (a)	50,000	0	0	0	50,000	50,000	50,000	99,678
5. Class 5 (a)	0	0	0	0	0	0	0	0
6. Class 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	24,931,102	5,829,638	2,249,948	(20,133)	23,504,811	24,931,102	28,490,658	22,239,955
PREFERRED STOCK								
8. Class 1	643,319	107,830	346,800	(102,309)	499,109	643,319	302,040	424,809
9. Class 2	1,394,780	1,220,224	967,089	(85,191)	1,150,320	1,394,780	1,562,724	575,600
10. Class 3	485,085	183,400	177,595	187,500	0	485,085	678,390	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	2,523,184	1,511,454	1,491,484	0	1,649,429	2,523,184	2,543,154	1,000,409
15. Total Bonds and Preferred Stock	27,454,286	7,341,092	3,741,432	(20,133)	25,154,240	27,454,286	31,033,812	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 \$

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	1,252,896	XXX	1,252,896	31	

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	842,784	1,075,218
2. Cost of short-term investments acquired	2,440,833	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	2,030,721	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)	1,252,896	842,784
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,252,896	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 SEPTEMBER 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	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)
574369-AA-2	MARYSVILLE CALIF PUB FING AUTH		09/07/2011	Crew		200,000	200,000	5,098	1FE
California Total						200,000	200,000	5,098	XXX
United States						200,000	200,000	5,098	XXX
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						200,000	200,000	5,098	XXX
31410V-2L-3	FNMA 899079		08/03/2011	Schwab		41,864	38,955	54	1
3138AD-3P-8	FNMA A10805		08/03/2011	Crew		31,541	29,950	37	1
786056-BD-2	SACRAMENTO CA PENSION OBLIG		09/27/2011	Crew		253,108	250,000	81	1FE
California Total						253,108	250,000	81	XXX
735007-AA-4	PORT OF SOUTH LOUISIANA		09/08/2011	Crew		100,000	100,000	0	2FE
Louisiana Total						100,000	100,000	0	XXX
United States						426,512	418,904	173	XXX
3199999. Bonds - U.S. Special Revenues						426,512	418,904	173	XXX
03938L-AU-8	ARCELOMITTAL		07/12/2011	Crew		252,123	250,000	4,889	2FE
049255-AG-7	ATLAS COPCO AB		07/07/2011	Schwab		223,904	200,000	1,556	1FE
06415C-AA-7	BANK OF NOVA SCOTIA		07/26/2011	Crew		249,883	250,000	0	1FE
05541V-AA-4	BG ENERGY CAPITAL PLC		09/12/2011	Crew		324,438	305,000	3,253	1FE
207597-ED-3	CONNECTICUT LT & PIWR CO		09/21/2011	Schwab		77,225	65,000	1,259	1FE
22546Q-AF-4	CREDIT SUISSE AG		08/09/2011	Schwab		98,518	100,000	85	1FE
340711-AT-7	FLORIDA GAS TRANSMISSION CO		08/29/2011	Schwab		190,864	175,000	1,219	2FE
458140-AJ-9	INTEL CORP		09/14/2011	Crew		349,167	350,000	0	1FE
460146-CA-9	INTL PAPER CO		09/23/2011	Crew		327,749	282,000	6,414	2FE
652482-BT-6	NEWS AMER INC		07/27/2011	Crew		173,094	150,000	4,313	2FE
65364U-AA-4	NIAGARA MOHAWK		07/13/2011	Crew		108,605	100,000	2,074	1FE
767201-AC-0	RIO TINTO FIN USA LTD		09/15/2011	Crew		167,745	140,000	1,643	1FE
884903-BB-0	THOMSON REUTERS CORP		07/12/2011	Crew		111,515	94,000	0	1FE
07401D-AC-5	BEAR STEARNS COMMERCIAL MTG		08/01/2011	Crew		300,814	280,000	139	1FE
07387J-AD-8	BEAR STEARNS COMMERCIAL MTG		09/13/2011	Crew		349,275	332,965	815	12*
46625Y-ZW-6	J P MORGAN CHASE		07/01/2011	Schwab		229,692	223,485	204	12*
52109R-BL-4	LB-UBS COML MORTGAGE TRUST		08/15/2011	Schwab		532,500	500,000	555	12*
102869-AG-9	BOWLING GREEN OHIO STUDENT HSG		08/24/2011	Schwab		100,000	100,000	1,100	2FE
Ohio Total						100,000	100,000	1,100	XXX
United States						4,167,110	3,897,450	29,519	XXX
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						4,167,110	3,897,450	29,519	XXX
8399997. Total - Bonds - Part 3						4,793,622	4,516,355	34,790	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,793,622	4,516,355	34,790	XXX
060505-55-9	BANK OF AMERIA CORP		08/03/2011	Mesirow	7,000,000	183,400	25,000	0	P3LFE
253868-70-7	DIGITAL REALTY TRUST INC.		09/08/2011	Mesirow	5,800,000	145,000	25,000	0	P2UFE
404280-70-3	HSBC HLDGS PLC		08/29/2011	Mesirow	4,100,000	107,830	25,000	0	P1LFE
70509V-20-9	PEBBLEBROOK HOTEL		08/26/2011	Mesirow	5,000,000	122,750	50,000	0	P2LFE
74460D-12-5	PUBLIC STORAGE		08/25/2011	Mesirow	7,700,000	192,885	50,000	0	P2UFE
74460D-12-5	PUBLIC STORAGE		07/19/2011	Mesirow	7,900,000	197,500	25,000	0	P2UFE
74913G-30-3	QWEST CORP		09/14/2011	Mesirow	7,700,000	192,500	25,000	0	P2UFE
74913G-20-4	QWEST CORP		08/24/2011	Mesirow	2,600,000	66,950	25,000	0	
United States						1,208,815		0	XXX
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,208,815	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						1,208,815	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,208,815	XXX	0	XXX
064149-10-7	BANK OF NOVA SCOTIA	1	09/13/2011	Schwab	200,000	10,417		0	L
Canada Total						10,417	XXX	0	XXX
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						10,417	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						10,417	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						10,417	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,219,232	XXX	0	XXX
9999999 - Totals						6,012,854	XXX	34,790	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 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market In- dicator (a)
54438E-JW-9	LOS ANGELES CALIF CMNTY REDEV		09/01/2011	Call		5,000	5,000	4,597	4,646	0	50	0	50	0	4,696	0	304	304	297	09/01/2017	2FE
California Total						5,000	5,000	4,597	4,646	0	50	0	50	0	4,696	0	304	304	297	XXX	XXX
232263-GV-9	CUYAHOGA CNTY OHIO ECONOMIC		09/01/2011	Schwab		106,000	100,000	99,000	99,005	0	67	0	67	0	99,073	0	6,927	6,927	3,944	12/01/2019	1FE
Ohio Total						106,000	100,000	99,000	99,005	0	67	0	67	0	99,073	0	6,927	6,927	3,944	XXX	XXX
United States						111,000	105,000	103,597	103,651	0	117	0	117	0	103,768	0	7,232	7,232	4,241	XXX	XXX
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						111,000	105,000	103,597	103,651	0	117	0	117	0	103,768	0	7,232	7,232	4,241	XXX	XXX
31398A-4M-1	FANNIE MAE		09/01/2011	Mesirow		492,732	480,000	485,088	484,943	0	(706)	0	(706)	0	484,237	0	8,495	8,495	6,933	10/26/2015	1
3128PR-LS-6	FEDERAL HOME LOAN MORTGAGE		09/15/2011	Redemption		3,940	3,940	4,090	3,966	0	(26)	0	(26)	0	3,940	0	0	0	117	05/01/2025	1
312931-4A-3	FGLMC A85317		09/15/2011	Redemption		19,477	19,477	19,534	19,499	0	(22)	0	(22)	0	19,477	0	0	0	618	04/01/2039	1
3128LX-OC-7	FGLMC G02251		09/15/2011	Redemption		8,586	8,586	9,224	8,756	0	(170)	0	(170)	0	8,586	0	0	0	346	08/01/2036	1
3128PQ-K9-1	FGLMC J11220		09/15/2011	Redemption		11,376	11,376	11,833	11,456	0	(81)	0	(81)	0	11,376	0	0	0	342	11/01/2024	1
3128KW-TJ-2	FHLW A65953		09/15/2011	Redemption		3,066	3,066	3,099	3,070	0	(4)	0	(4)	0	3,066	0	0	0	116	10/01/2037	1
31371N-V4-4	FNMA 257235		09/26/2011	Redemption		5,791	5,791	6,182	5,864	0	(73)	0	(73)	0	5,791	0	0	0	213	06/01/2023	1
31402D-US-0	FNMA 725773		09/26/2011	Redemption		8,350	8,350	8,374	8,354	0	(4)	0	(4)	0	8,350	0	0	0	306	09/01/2034	1
31403C-YH-8	FNMA 745112		09/26/2011	Redemption		3,871	3,871	4,008	3,897	0	(27)	0	(27)	0	3,871	0	0	0	176	10/01/2035	1
31403D-P9-4	FNMA 745748		09/26/2011	Redemption		5,826	5,826	5,700	5,800	0	27	0	27	0	5,826	0	0	0	213	07/01/2036	1
31403Q-O2-9	FNMA 754773		09/26/2011	Redemption		3,833	3,833	3,878	3,841	0	(8)	0	(8)	0	3,833	0	0	0	132	01/01/2019	1
31404N-FW-1	FNMA 773381		09/26/2011	Redemption		1,415	1,415	1,326	1,404	0	11	0	11	0	1,415	0	0	0	48	05/01/2034	1
31406V-R2-4	FNMA 821405		09/26/2011	Redemption		5,479	5,479	5,532	5,488	0	(9)	0	(9)	0	5,479	0	0	0	219	05/01/2035	1
31408A-E4-8	FNMA 845355		09/26/2011	Redemption		4,760	4,760	4,861	4,773	0	(13)	0	(13)	0	4,760	0	0	0	186	01/01/2036	1
31408D-QG-2	FNMA 848355		09/26/2011	Redemption		1,786	1,786	1,764	1,782	0	4	0	4	0	1,786	0	0	0	54	08/01/2035	1
31408E-C8-3	FNMA 848895		09/26/2011	Redemption		5,163	5,163	5,335	5,187	0	(24)	0	(24)	0	5,163	0	0	0	199	01/01/2036	1
31408G-VU-8	FNMA 851227		09/26/2011	Redemption		10,744	10,744	11,010	10,780	0	(35)	0	(35)	0	10,744	0	0	0	427	05/01/2036	1
31408J-D9-9	FNMA 852528		09/26/2011	Redemption		6,746	6,746	6,515	6,659	0	87	0	87	0	6,746	0	0	0	252	05/01/2036	1
31409G-JX-5	FNMA 870678		09/26/2011	Redemption		6,218	6,218	6,611	6,272	0	(54)	0	(54)	0	6,218	0	0	0	243	12/01/2021	1
31410F-4Z-5	FNMA 888340		09/26/2011	Redemption		4,456	4,456	4,598	4,480	0	(23)	0	(23)	0	4,456	0	0	0	149	08/01/2036	1
31410G-BC-6	FNMA 888435		09/26/2011	Redemption		2,998	2,998	3,037	3,008	0	(10)	0	(10)	0	2,998	0	0	0	111	06/01/2022	1
31410G-W9-0	FNMA 889072		09/26/2011	Redemption		4,699	4,699	4,845	4,732	0	(34)	0	(34)	0	4,699	0	0	0	203	12/01/2037	1
31410K-XR-0	FNMA 899988		09/26/2011	Redemption		6,430	6,430	6,667	6,465	0	(35)	0	(35)	0	6,430	0	0	0	242	08/01/2038	1
31410T-WZ-4	FNMA 897164		09/26/2011	Redemption		3,255	3,255	3,321	3,268	0	(13)	0	(13)	0	3,255	0	0	0	145	08/01/2036	1
31410V-2L-3	FNMA 899079		09/26/2011	Redemption		1,187	1,187	1,275	0	0	(3)	0	(3)	0	1,187	0	0	0	5	03/01/2037	1
31412S-LR-4	FNMA 933336		09/26/2011	Redemption		6,175	6,175	6,036	6,150	0	25	0	25	0	6,175	0	0	0	213	01/01/2038	1
31413M-HN-0	FNMA 949437		09/26/2011	Redemption		16,256	16,256	17,089	16,465	0	(209)	0	(209)	0	16,256	0	0	0	559	04/01/2023	1
31414D-U2-0	FNMA 963301		09/26/2011	Redemption		5,882	5,882	5,784	5,871	0	11	0	11	0	5,882	0	0	0	182	05/01/2023	1
31414L-3U-0	FNMA 969811		09/26/2011	Redemption		2,447	2,447	2,470	2,455	0	(8)	0	(8)	0	2,447	0	0	0	94	02/01/2023	1
31415C-MW-4	FNMA 982873		07/25/2011	Mesirow		92,397	87,141	89,538	90,542	0	(1,199)	0	(1,199)	0	89,343	0	3,053	3,053	2,470	05/01/2023	1
31415L-ZY-6	FNMA 983759		09/26/2011	Redemption		5,563	5,563	5,888	5,661	0	(98)	0	(98)	0	5,563	0	0	0	173	06/01/2023	1
31416H-UM-5	FNMA AA0587		09/26/2011	Redemption		7,511	7,511	7,668	7,524	0	(12)	0	(12)	0	7,511	0	0	0	230	02/01/2039	1
31417V-RS-4	FNMA AC8596		09/26/2011	Redemption		8,339	8,339	8,410	8,351	0	(12)	0	(12)	0	8,339	0	0	0	223	01/01/2025	1
31417V-VA-8	FNMA AC8708		09/26/2011	Redemption		7,582	7,582	7,732	7,603	0	(21)	0	(21)	0	7,582	0	0	0	202	01/01/2035	1
31418M-UM-2	FNMA AD0587		09/26/2011	Redemption		7,342	7,342	7,503	7,354	0	(12)	0	(12)	0	7,342	0	0	0	213	12/01/2039	1
3138AD-3P-8	FNMA A10805		09/26/2011	Redemption		326	326	344	0	0	0	0	0	0	326	0	0	0	1	07/01/2041	1
3128LX-J7-6	FNMA G02086		09/15/2011	Redemption		2,847	2,847	2,801	2,835	0	11	0	11	0	2,847	0	0	0	96	02/01/2036	1
36202E-SB-6	GNMA 000411		09/20/2011	Redemption		2,398	2,398	2,420	2,401	0	(4)	0	(4)	0	2,398	0	0	0	87	04/20/2038	1
36202E-RS-0	GNMA 004097		09/20/2011	Redemption		1,442	1,442	1,434	1,441	0	1	0	1	0	1,442	0	0	0	48	03/20/2038	1
362170-SY-9	GNMA 208535		09/15/2011	Redemption		71	71	65	70	0	1	0	1	0	71	0	0	0	4	05/15/2017	1
36205B-YU-0	GNMA 386023X		09/15/2011	Redemption		388	388	345	387	0	2	0	2	0	388	0	0	0	16	04/15/2024	1
36207J-LY-7	GNMA 433343		09/15/2011	Redemption		16	16	15	16	0	0	0	0	0	16	0	0	0	1	12/15/2026	1
36207X-L5-9	GNMA 445048		09/15/2011	Redemption		16	16	16	16	0	0	0	0	0	16	0	0	0	1	01/15/2027	1
36208W-TL-7	GNMA 463255		09/15/2011	Redemption		80	80	81	80	0	0	0	0	0	80	0	0	0	3	02/15/2037	1
36210N-MM-8	GNMA 497264X		09/15/2011	Redemption		319	319	316	318	0	1	0	1	0	319	0	0	0	13	12/15/2028	1
36200N-KA-8	GNMA 605189		09/15/2011	Redemption		260	260	264	260	0	0	0	0	0	260	0	0	0	10	04/15/2034	1
36202F-DW-3	GNMA II 004617M		09/20/2011	Redemption		1,942	1,942	1,968	1,943	0	(2)	0	(2)	0	1,942	0	0	0	58	01/20/2040	1
36202E-JH-3	GNMA II 3864		09/20/2011	Redemption		2,630	2,630	2,624	2,629	0	1	0	1	0	2,630	0	0	0	94	06/20/2036	1
36202E-MA-4	GNMA II 3953		09/20/2011	Redemption		1,036	1,036	1,032	1,036	0	1	0	1	0	1,036	0	0	0	38	02/20/2037	1
36202E-NP-0	GNMA II 3998		09/20/2011	Redemption		1,624	1,624	1,608	1,621	0	3	0	3	0	1,624	0	0	0	65	06/20/2037	1
36202E-QL-6	GNMA II 4059		09/20/2011	Redemption		2,200	2,200	2,194	2,199	0	1	0	1	0	2,200	0	0	0	81	12/20/2037	1

STATEMENT AS OF SEPTEMBER 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
85037Q-AD-4	NEWARK NJ HSG AUTH SPL		09/27/2011	Mesirow		135,000	150,000	128,148	44,127	0	733	0	733	0	129,691	0	5,309	5,309	7,587	12/01/2021	2
New Jersey Total						135,000	150,000	128,148	44,127	0	733	0	733	0	129,691	0	5,309	5,309	7,587	XXX	XXX
United States						944,271	941,284	931,499	843,095	0	(2,029)	0	(2,029)	0	927,414	0	16,857	16,857	24,755	XXX	XXX
3199999. Bonds - U.S. Special Revenues						944,271	941,284	931,499	843,095	0	(2,029)	0	(2,029)	0	927,414	0	16,857	16,857	24,755	XXX	XXX
05348E-AE-9	AVALONBAY CMNTYS INC MEDIUM		09/01/2011	Maturity		35,000	35,000	35,243	35,056	0	(56)	0	(56)	0	35,000	0	0	0	2,319	09/15/2011	2FE
254063-AM-2	DILLARD DEPT. STORES		08/05/2011	Maturity		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	4,563	08/01/2011	3FE
771196-AQ-5	ROCHE HLDGS INC		07/15/2011	Mesirow		103,959	95,000	98,995	97,770	0	(442)	0	(442)	0	97,328	0	6,631	6,631	4,103	03/01/2014	1FE
90783S-AA-0	UNION PACIFIC CORP		07/05/2011	Redemption		1,366	1,366	1,232	1,359	0	7	0	7	0	1,366	0	0	0	62	01/02/2024	1FE
84474Y-AB-2	SOUTHWEST AIRLINES 2007-1		08/02/2011	Redemption		797	797	652	789	0	8	0	8	0	797	0	0	0	51	08/01/2022	2FE
000780-MU-7	ABN AMRO MORTGAGE CORP		09/26/2011	Redemption		12,316	12,316	10,931	11,898	0	418	0	418	0	12,316	0	0	0	607	10/25/2033	1Z*
05948X-WV-9	BANC AMER MTG SECS INC		09/26/2011	Redemption		1,424	1,424	1,342	1,342	0	82	0	82	0	1,424	0	0	0	50	11/25/2033	1Z*
36228F-2O-8	GSR 2004-6F 3A3		09/26/2011	Redemption		9,938	9,938	8,951	9,608	0	330	0	330	0	9,938	0	0	0	437	05/25/2034	1Z*
36242D-W3-3	GSR MORTGAGE LOAN TRUST		09/26/2011	Redemption		2,710	2,710	2,683	2,700	0	10	0	10	0	2,710	0	0	0	110	04/25/2020	1Z*
76111J-W6-8	RESIDENTIAL FDG MTG		09/26/2011	Redemption		378	378	348	369	0	9	0	9	0	378	0	0	0	13	02/25/2018	1Z*
92922F-QH-4	WAMU MTG CERT 2004-S2		09/26/2011	Redemption		2,749	2,749	2,712	2,743	0	6	0	6	0	2,749	0	0	0	99	06/25/2034	1Z*
07388L-AD-2	BEAR STEARNS COMMERCIAL MTG		09/13/2011	Redemption		166	166	176	166	0	0	0	0	0	166	0	0	0	7	09/11/2041	1Z*
225470-F6-5	CREDIT SUISSE MORTGAGE CAPITAL		09/19/2011	Redemption		8,438	8,438	8,964	0	0	(31)	0	(31)	0	8,438	0	0	0	116	02/15/2039	1Z*
46625Y-ZW-6	J P MORGAN CHASE		08/15/2011	Redemption		4,445	4,445	4,569	0	0	(2)	0	(2)	0	4,445	0	0	0	21	12/12/2044	1Z*
46625M-3N-7	J P MORGAN CHASE COML MTG		07/15/2011	Mesirow		268,164	250,000	266,836	0	0	(134)	0	(134)	0	266,702	0	1,462	1,462	6,820	05/15/2041	1Z*
52108M-FR-9	LB-UBS COML MORTGAGE TRUST		09/19/2011	Redemption		20,140	20,140	21,502	0	0	(89)	0	(89)	0	20,140	0	0	0	285	03/15/2032	1Z*
United States						521,991	494,867	514,854	213,801	0	116	0	116	0	513,898	0	8,093	8,093	19,663	XXX	XXX
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						521,991	494,867	514,854	213,801	0	116	0	116	0	513,898	0	8,093	8,093	19,663	XXX	XXX
8399997. Total - Bonds - Part 4						1,577,262	1,541,152	1,549,951	1,160,548	0	(1,796)	0	(1,796)	0	1,545,080	0	32,182	32,182	48,659	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						1,577,262	1,541,152	1,549,951	1,160,548	0	(1,796)	0	(1,796)	0	1,545,080	0	32,182	32,182	48,659	XXX	XXX
04623A-30-4	ASSURED GUARANTY		08/05/2011	Mesirow	7,000,000	157,197	0.00	148,750	148,750	0	0	0	0	0	148,750	0	8,447	8,447	2,734		P1LFE
060505-55-9	BANK OF AMERIA CORP		08/05/2011	Mesirow	2,000,000	49,919	0.00	52,400	0	0	0	0	0	0	52,400	0	(2,481)	(2,481)	0		P3LFE
29364N-83-5	ENTERGY MISSISSIPPI		08/05/2011	Mesirow	3,500,000	90,998	0.00	87,500	0	0	0	0	0	0	87,500	0	3,498	3,498	1,546		P2LFE
062185-11-4	MONTPELIER HOLDINGS LTD		07/15/2011	Mesirow	4,900,000	129,602	0.00	125,195	0	0	0	0	0	0	125,195	0	4,407	4,407	1,963		P3UFE
73941Y-87-4	PRERERREDPLUS TRUST		08/05/2011	Mesirow	8,500,000	201,231	0.00	198,050	0	0	0	0	0	0	198,050	0	3,181	3,181	6,109		P1LFE
74460D-14-1	PUBLIC STORAGE		08/05/2011	Mesirow	7,500,000	184,248	0.00	187,500	0	0	0	0	0	0	187,500	0	(3,252)	(3,252)	0		P2UFE
74913G-20-4	QWEST CORP		09/08/2011	Mesirow	7,800,000	199,799	0.00	196,950	0	0	0	0	0	0	196,950	0	2,849	2,849	3,316		
879433-83-7	TELEPHONE & DATA SYS INC		09/13/2011	Mesirow	7,700,000	192,111	0.00	192,500	0	0	0	0	0	0	192,500	0	(389)	(389)	3,369		
United States						1,205,106		1,188,845	148,750	0	0	0	0	0	1,188,845	0	16,261	16,261	19,037	XXX	XXX
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,205,106	XXX	1,188,845	148,750	0	0	0	0	0	1,188,845	0	16,261	16,261	19,037	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,205,106	XXX	1,188,845	148,750	0	0	0	0	0	1,188,845	0	16,261	16,261	19,037	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						1,205,106	XXX	1,188,845	148,750	0	0	0	0	0	1,188,845	0	16,261	16,261	19,037	XXX	XXX
446413-10-6	HUNTINGTON INGALLS INDS		09/01/2011	Schwab	30,000	872	0	1,023	0	(12)	0	0	(12)	0	1,023	0	(150)	(150)	0		
46625H-10-0	JP MORGAN CHASE & CO		09/01/2011	SCHWAB	300,000	9,771	0	13,550	0	1,268	0	0	1,268	0	13,550	0	(3,780)	(3,780)	75		
549271-10-4	LUBRIZOL CORP		09/01/2011	SCHWAB	50,000	6,750	0	3,835	6,714	(2,878)	0	0	(2,878)	0	3,835	0	2,915	2,915	18		
United States						17,393	XXX	18,408	6,714	(1,622)	0	0	(1,622)	0	18,408	0	(1,015)	(1,015)	93	XXX	XXX
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						17,393	XXX	18,408	6,714	(1,622)	0	0	(1,622)	0	18,408	0	(1,015)	(1,015)	93	XXX	XXX
9799997. Total - Common Stocks - Part 4						17,393	XXX	18,408	6,714	(1,622)	0	0	(1,622)	0	18,408	0	(1,015)	(1,015)	93	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						17,393	XXX	18,408	6,714	(1,622)	0	0	(1,622)	0	18,408	0	(1,015)	(1,015)	93	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,222,499	XXX	1,207,253	155,464	(1,622)	0	0	(1,622)	0	1,207,253	0	15,245	15,245	19,130	XXX	XXX
9999999 - Totals						2,799,761	XXX	2,757,204	1,316,011	(1,622)	(1,796)	0	(3,418)	0	2,752,334	0	47,427	47,427	67,789	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]

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

N O N E