



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

Cincinnati Equitable Insurance Company

NAIC Group Code

0838

(Current)

0838

(Prior)

NAIC Company Code

16721

Employer's ID Number

31-0239840

Organized under the Laws of

Ohio

State of Domicile or Port of Entry

Ohio

Country of Domicile

United States of America

Incorporated/Organized

01/24/1827

Commenced Business

04/17/1826

Statutory Home Office

525 Vine Street, Suite 1925

(Street and Number)

Cincinnati , OH 45202

(City or Town, State and Zip Code)

Main Administrative Office

525 Vine Street, Suite 1925

(Street and Number)

Cincinnati , OH 45202

(City or Town, State and Zip Code)

513-621-1826

(Area Code) (Telephone Number)

Mail Address

525 Vine Street, Suite 1925

(Street and Number or P.O. Box)

Cincinnati , OH 45202

(City or Town, State and Zip Code)

Primary Location of Books and Records

525 Vine Street, Suite 1925

(Street and Number)

Cincinnati , OH 45202

(City or Town, State and Zip Code)

513-621-1826

(Area Code) (Telephone Number)

Internet Website Address

www.cineqlife.com

Statutory Statement Contact

Gregory Allen Baker

(Name)

513-621-1826

(Area Code) (Telephone Number)

gbaker@cincinnatiequitable.com

(E-mail Address)

513-621-1826

(FAX Number)

OFFICERS

Chairman of the Board

Peter A Alpaugh

Treasurer

Gregory A Baker

Secretary

Linda S Bales

OTHER

DIRECTORS OR TRUSTEES

Peter A Alpaugh

Andrea A Kessel

Gregory A Baker

James W Ketring

Drew F Knowles #

State of

Ohio

County of

Hamilton

SS:

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

Peter A Alpaugh

Chairman

Gregory A Baker

President

Linda S Bales

Secretary

Subscribed and sworn to before me this

15th

day of

February 2012

Richard H Hansman Jr

November 8 2014

a. Is this an original filing?

b. If no,

1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No []

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities		0.000			0	0.000
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations		0.000			0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000			0	0.000
1.43 Revenue and assessment obligations		0.000			0	0.000
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000			0	0.000
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000			0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	3,697,252	75.416	3,697,252		3,697,252	75.416
2.2 Unaffiliated non-U.S. securities (including Canada)		0.000			0	0.000
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	100,707	2.054	100,707		100,707	2.054
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated	793,358	16.183	793,358		793,358	16.183
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	2,971	0.061	2,971		2,971	0.061
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans	45,502	0.928	45,502		45,502	0.928
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0		0	0.000
5.2 Property held for production of income (including \$ of property acquired in satisfaction of debt)	0	0.000	0		0	0.000
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)	0	0.000	0		0	0.000
6. Contract loans	0	0.000	0		0	0.000
7. Derivatives	0	0.000	0		0	0.000
8. Receivables for securities	0	0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	262,680	5.358	262,680		262,680	5.358
11. Other invested assets		0.000			0	0.000
12. Total invested assets	4,902,470	100.000	4,902,470	0	4,902,470	100.000

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
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 BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	51,002
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	0
	3.2 Totals, Part 3, Column 11	0 0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	0
	5.2 Totals, Part 3, Column 8	0 0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	5,500
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:	
	9.1 Totals, Part 1, Column 13	0
	9.2 Totals, Part 3, Column 13	0 0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	0
	10.2 Totals, Part 3, Column 10	0 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)	45,502
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	45,502
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	45,502

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16	
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
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 BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	4,927,554
2.	Cost of bonds and stocks acquired, Part 3, Column 7	4,012,283
3.	Accrual of discount	3,015
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	(5,861)
	4.2. Part 2, Section 1, Column 15	(2,990)
	4.3. Part 2, Section 2, Column 13	(9,663)
	4.4. Part 4, Column 11	(24,328)
		(42,842)
5.	Total gain (loss) on disposals, Part 4, Column 19	103,458
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	4,392,149
7.	Deduct amortization of premium	17,031
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	0
		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,594,288
11.	Deduct total nonadmitted amounts	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,594,288

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	0	0	0	0
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	0	0	0	0
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special revenue and special assessment obligations and all non- guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	0	0	0	0
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	3,697,252	3,890,451	3,710,990	3,662,262
	9. Canada	0	0	0	0
	10. Other Countries	0	0	0	0
	11. Totals	3,697,252	3,890,451	3,710,990	3,662,262
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	3,697,252	3,890,451	3,710,990	3,662,262
PREFERRED STOCKS	14. United States	793,358	798,846	803,699	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	793,358	798,846	803,699	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	793,358	798,846	803,699	
COMMON STOCKS	20. United States	103,678	103,678	91,785	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	103,678	103,678	91,785	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	103,678	103,678	91,785	
	26. Total Stocks	897,036	902,524	895,483	
	27. Total Bonds and Stocks	4,594,288	4,792,975	4,606,474	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	246,650	0	0	0	0	246,650	6.3	385,631	9.4	246,650	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	246,650	0	0	0	0	246,650	6.3	385,631	9.4	246,650	0
2. All Other Governments											
2.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	0	0	0	0	0	0.0	253,527	6.2	0	0
3.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	9,994	0.2	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	0	0.0	263,521	6.4	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
5.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	0	0	1,927,684	356,559	0	2,284,243	57.9	2,232,676	54.6	2,284,243	0
6.2 Class 2	0	0	673,214	7,853	149,830	830,897	21.1	170,070	4.2	830,897	0
6.3 Class 3	0	34,248	173,942	24,776	0	232,966	5.9	422,430	10.3	232,966	0
6.4 Class 4	0	41,439	262,335	18,683	0	322,457	8.2	613,792	15.0	322,457	0
6.5 Class 5	0	26,690	0	0	0	26,690	0.7	0	0.0	26,690	0
6.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	0	102,376	3,037,175	407,871	149,830	3,697,252	93.7	3,438,968	84.1	3,697,252	0
7. Hybrid Securities											
7.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 246,650	0	1,927,684	356,559	0	2,530,893	64.2	XXX	XXX	2,530,893	0
9.2 Class 2	(d) 0	0	673,214	7,853	149,830	830,897	21.1	XXX	XXX	830,897	0
9.3 Class 3	(d) 0	34,248	173,942	24,776	0	232,966	5.9	XXX	XXX	232,966	0
9.4 Class 4	(d) 0	41,439	262,335	18,683	0	322,457	8.2	XXX	XXX	322,457	0
9.5 Class 5	(d) 0	26,690	0	0	0	(c) 26,690	0.7	XXX	XXX	26,690	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	246,650	102,376	3,037,175	407,871	149,830	(b) 3,943,902	100.0	XXX	XXX	3,943,902	0
9.8 Line 9.7 as a % of Col. 6	6.3	2.6	77.0	10.3	3.8	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Class 1	712,093	425,508	1,684,233	50,000	0	XXX	XXX	2,871,834	70.2	2,871,834	0
10.2 Class 2	0	170,070	0	0	0	XXX	XXX	170,070	4.2	170,070	0
10.3 Class 3	14,263	8,999	296,923	72,988	39,251	XXX	XXX	432,424	10.6	432,424	0
10.4 Class 4	3,792	259,993	350,007	0	0	XXX	XXX	613,792	15.0	613,792	0
10.5 Class 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	730,148	864,570	2,331,163	122,988	39,251	XXX	XXX	(b) 4,088,120	100.0	4,088,120	0
10.8 Line 10.7 as a % of Col. 8	17.9	21.1	57.0	3.0	1.0	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Class 1	246,650	0	1,927,684	356,559	0	2,530,893	64.2	2,871,834	70.2	2,530,893	XXX
11.2 Class 2	0	0	673,214	7,853	149,830	830,897	21.1	170,070	4.2	830,897	XXX
11.3 Class 3	0	34,248	173,942	24,776	0	232,966	5.9	432,424	10.6	232,966	XXX
11.4 Class 4	0	41,439	262,335	18,683	0	322,457	8.2	613,792	15.0	322,457	XXX
11.5 Class 5	0	26,690	0	0	0	26,690	0.7	0	0.0	26,690	XXX
11.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.7 Totals	246,650	102,376	3,037,175	407,871	149,830	3,943,902	100.0	4,088,120	100.0	3,943,902	XXX
11.8 Line 11.7 as a % of Col. 6	6.3	2.6	77.0	10.3	3.8	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.3	2.6	77.0	10.3	3.8	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes \$ _____ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ _____ current year, \$ _____0 prior year of bonds with Z designations and \$ _____, current year \$ _____0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
(c) Includes \$ _____ current year, \$ _____0 prior year of bonds with 5* designations and \$ _____, current year \$ _____0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) 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 \$ _____.

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company
SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	246,650	0	0	0	0	246,650	6.3	385,631	9.4	246,650	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	246,650	0	0	0	0	246,650	6.3	385,631	9.4	246,650	0
2. All Other Governments											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	0	0	0	0	0	0.0	263,521	6.4	0	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	0	0	0	0	0	0.0	263,521	6.4	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
5.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	0	73,600	2,983,950	392,813	149,830	3,600,192	91.3	3,438,967	84.1	3,600,192	0
6.2 Residential Mortgage-Backed Securities	0	28,777	53,225	15,058	0	97,060	2.5	0	0.0	97,060	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Totals	0	102,376	3,037,175	407,871	149,830	3,697,252	93.7	3,438,967	84.1	3,697,252	0
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	246,650	73,600	2,983,950	392,813	149,830	3,846,842	97.5	XXX	XXX	3,846,842	0
9.2 Residential Mortgage-Backed Securities	0	28,777	53,225	15,058	0	97,060	2.5	XXX	XXX	97,060	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals	246,650	102,376	3,037,175	407,871	149,830	3,943,902	100.0	XXX	XXX	3,943,902	0
9.6 Line 9.5 as a % of Col. 6	6.3	2.6	77.0	10.3	3.8	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations	730,148	864,569	2,331,163	122,988	39,251	XXX	XXX	4,088,119	100.0	4,088,119	0
10.2 Residential Mortgage-Backed Securities						XXX	XXX	0	0.0	0	0
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities						XXX	XXX	0	0.0	0	0
10.5 Totals	730,148	864,569	2,331,163	122,988	39,251	XXX	XXX	4,088,119	100.0	4,088,119	0
10.6 Line 10.5 as a % of Col. 8	17.9	21.1	57.0	3.0	1.0	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	246,650	73,600	2,983,950	392,813	149,830	3,846,842	97.5	4,088,119	100.0	3,846,842	XXX
11.2 Residential Mortgage-Backed Securities	0	28,777	53,225	15,058	0	97,060	2.5	0	0.0	97,060	XXX
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 Totals	246,650	102,376	3,037,175	407,871	149,830	3,943,902	100.0	4,088,119	100.0	3,943,902	XXX
11.6 Line 11.5 as a % of Col. 6	6.3	2.6	77.0	10.3	3.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.3	2.6	77.0	10.3	3.8	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	285,568	0	0	285,568	0
2. Cost of short-term investments acquired	829,686	0		829,686	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	868,604	0		868,604	
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)	246,650	0	0	246,650	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	246,650	0	0	246,650	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

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 1 - Real Estate Owned
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

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

[illegible]

General Interrogatory:

- | | | | |
|----|---|-----------------------|--------------------------|
| 1. | Mortgages in good standing \$ | unpaid taxes \$ | interest due and unpaid. |
| 2. | Restructured mortgages \$ | unpaid taxes \$ | interest due and unpaid. |
| 3. | Mortgages with overdue interest over 90 days not in process of foreclosure \$ | unpaid taxes \$ | interest due and unpaid. |
| 4. | Mortgages in process of foreclosure \$ | unpaid taxes \$ | interest due and unpaid. |

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

[illegible]

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
0599999. Total - U.S. Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
002824-AI-0	ABBOTT LABORATORIES				1FE	30,466	110.7720	33,232	30,000	30,426	.0	(40)	.0	.0	4,125	3.899	MN	120	1,238	.02/23/2011	.05/27/2020
00130H-BH-7	AES CORP SR NT				3FE	19,150	110.3530	19,864	18,000	18,986	.0	(156)	.0	.0	8,000	6.870	AO	308	1,400	.05/23/2011	.10/15/2017
037411-AX-3	APACHE CORP				1FE	28,632	108.4160	32,525	30,000	28,723	.0	91	.0	.0	3,625	4.194	FA	456	719	.03/10/2011	.02/01/2021
039380-AC-4	ARCH COAL INC SR NT				4FE	18,225	103.0000	18,540	18,000	18,197	.0	(20)	.0	.0	7,250	7.080	AO	330	1,494	.08/11/2010	.10/01/2020
053773-AN-7	AVIS BUDGET CAR RENTAL	1			4FE	20,008	100.0000	19,000	19,000	19,000	(881)	(126)	.0	.0	8,250	6.946	JJ	727	784	.06/16/2011	.01/15/2019
05508R-AD-8	B & G FOODS INC				4FE	19,124	105.2450	18,944	18,000	18,944	(57)	(123)	.0	.0	7,625	6.414	JJ	637	648	.07/27/2011	.01/15/2014
06406H-BJ-2	BANK OF NEW YORK MELLON				1FE	29,677	106.0990	31,830	30,000	29,699	.0	22	.0	.0	4,150	4.284	FA	522	623	.02/23/2011	.02/01/2021
06739G-BP-3	BARCLAYS BK PLC				2FE	320,125	85.2560	277,082	325,000	320,283	.0	158	.0	.0	5,140	5.349	AO	3,619	8,353	.08/03/2011	.10/14/2020
055381-AR-8	BE AEROSPACE INC				3FE	18,135	110.0000	19,800	18,000	18,128	.0	(10)	.0	.0	6,875	6.766	AO	313	1,289	.09/13/2010	.10/01/2020
1248EP-AS-2	CCO HLDGS LLC				3FE	18,013	105.0000	18,900	18,000	18,011	.0	(2)	.0	.0	7,000	6.974	JJ	871	644	.01/05/2011	.01/15/2017
156700-AR-7	CENTURYLINK INC				2FE	9,689	100.3120	10,031	10,000	9,695	.0	6	.0	.0	6,450	6.895	JD	30	321	.09/21/2011	.06/15/2021
17275R-AH-5	CISCO SYSTEMS INC.				1FE	31,113	114.3990	34,320	30,000	31,021	.0	(93)	.0	.0	4,450	3.970	JJ	619	668	.04/27/2011	.01/15/2020
17453B-AI-1	CITIZENS COMMUNICATIONS CO				3FE	17,370	98.7500	17,775	18,000	17,471	.0	68	.0	.0	7,125	7.663	MS	381	1,283	.05/03/2010	.03/15/2019
12543D-AF-7	COMMUNITY HEALTH SYSTEMS				4FE	20,351	104.3360	20,867	20,000	20,253	.0	(55)	.0	.0	8,875	7.842	JJ	823	1,329	.08/08/2011	.07/15/2015
21036P-AF-5	CONSTELLATION BRANDS INC				3FE	15,188	111.0910	16,664	15,000	15,141	.0	(24)	.0	.0	7,250	7.037	MN	142	1,088	.11/30/2009	.05/15/2017
23918K-AM-0	DAVITA INC				4FE	18,585	103.3240	18,598	18,000	18,557	.0	(28)	.0	.0	6,625	6.165	MN	202	596	.05/23/2011	.11/01/2020
24823U-AG-3	DENBURY RESOURCES				4FE	22,350	112.0920	22,418	20,000	22,125	421	(193)	.0	.0	8,250	6.543	FA	628	1,650	.10/28/2010	.02/15/2020
260003-AJ-7	DOVER CORP				1FE	29,983	112.9880	33,896	30,000	29,984	.0	1	.0	.0	4,300	4.307	MS	434	677	.02/16/2011	.03/01/2021
26442C-AK-0	DUKE ENERGY CAROLINAS				1FE	15,099	110.5350	16,580	15,000	15,094	.0	(5)	.0	.0	3,900	3.820	JD	28	335	.05/17/2011	.06/15/2021
278265-AC-7	EATON VANCE CORP.				1FE	171,554	110.8080	171,752	155,000	171,351	.0	(203)	.0	.0	6,500	4.404	AO	2,519	.0	.11/29/2011	.10/02/2017
291011-BG-7	EMERSON ELEC CO				1FE	30,568	110.7010	33,210	30,000	30,527	.0	(40)	.0	.0	4,250	4.013	MN	166	1,275	.02/28/2011	.11/15/2020
292681-AA-1	ENERGY FUTURE INTER HLDG CO				4FE	19,360	100.5000	20,100	20,000	19,424	.0	47	.0	.0	9,750	10.348	AO	417	1,950	.08/17/2010	.10/15/2019
315295-AE-5	FERRELLGAS PARTNERS LP				4FE	17,518	97.4210	16,562	17,000	16,562	(929)	(24)	.0	.0	8,625	7.140	JD	69	1,466	.06/03/2011	.06/15/2020
345397-VM-2	FORD MOTOR CREDIT LLC SR NT				3FE	11,248	118.1200	12,993	11,000	11,216	.0	(19)	.0	.0	8,125	7.792	JJ	415	894	.03/17/2010	.01/15/2020
346091-AZ-4	FOREST OIL CORPORATION				4FE	18,658	102.1540	18,388	18,000	18,388	(164)	(105)	.0	.0	7,250	6.260	JD	62	1,305	.05/19/2011	.06/15/2015
38869P-AH-7	GRAPHIC PACKAGING				4FE	18,573	107.4430	18,265	17,000	18,265	(204)	(103)	.0	.0	7,875	6.284	AO	338	669	.05/24/2011	.10/01/2018
404119-BJ-7	HCA INC.				3FE	13,140	108.8480	13,062	12,000	13,038	.0	(102)	.0	.0	7,875	5.697	FA	360	630	.07/14/2011	.08/15/2014
421924-BJ-9	HEALTHSOUTH CORP				4FE	19,794	98.8310	18,778	19,000	18,683	(1,076)	(35)	.0	.0	7,750	8.606	MS	438	659	.09/22/2011	.09/15/2022
428236-BF-9	HEWLETT PACKARD CO				1FE	28,793	98.8400	29,652	30,000	28,867	.0	75	.0	.0	3,750	4.263	JD	97	1,122	.04/06/2011	.12/01/2020
459200-GJ-4	IBM CORP				1FE	350,073	121.7510	407,866	335,000	345,090	.0	(1,497)	.0	.0	5,700	5.209	MS	5,729	19,095	.09/16/2008	.09/14/2017
454614-AK-4	INDIANA BELL TEL CO				1FE	57,540	121.8360	60,918	50,000	57,316	.0	(224)	.0	.0	7,300	5.802	FA	1,389	1,825	.04/12/2011	.08/15/2026
459745-FW-0	INTERNATIONAL LEASE FIN CORP				3FE	22,600	103.5060	23,806	23,000	22,618	.0	18	.0	.0	8,625	10.289	MS	532	.0	.10/05/2011	.09/15/2015
46284P-AM-6	IRON MOUNTAIN				4FE	10,750	107.0970	10,710	10,000	10,710	(8)	(33)	.0	.0	8,375	7.323	FA	319	419	.05/04/2011	.08/15/2021
46284P-AL-8	IRON MOUNTAIN				4FE	15,975	104.9400	15,741	15,000	15,741	29	(77)	.0	.0	8,000	7.064	JD	57	1,200	.10/08/2010	.06/15/2020
46625H-HQ-6	JPMORGAN CHASE & CO				1FE	25,516	106.0640	26,516	25,000	25,472	.0	(44)	.0	.0	4,950	4.671	MS	333	1,238	.01/13/2011	.03/25/2020
513075-AY-7	LAMAR MEDIA CORP				4FE	16,980	106.7070	17,073	16,000	16,927	.0	(53)	.0	.0	7,875	6.729	AO	270	630	.07/18/2011	.04/15/2018
539473-AH-1	LLOYDS TSB BK PLC				1FE	308,340	100.6100	301,830	300,000	307,760	.0	(581)	.0	.0	6,375	6.001	JJ	8,553	9,563	.01/26/2011	.01/21/2021
58445M-AM-4	MEDIACOM LLC/CAPITL CORP				4FE	16,050	106.5000	15,975	15,000	15,951	739	(88)	.0	.0	9,125	7.998	FA	521	1,369	.11/12/2010	.08/15/2019
585055-AV-8	MEDTRONIC INC				1FE	30,054	110.3080	33,092	30,000	30,050	.0	(4)	.0	.0	4,125	4.103	MS	368	619	.03/11/2011	.03/15/2021
58933Y-AA-3	MERCK & CO INC				1FE	29,411	112.5160	33,755	30,000	29,445	.0	35	.0	.0	3,875	4.122	JJ	523	694	.04/15/2011	.01/15/2021
615394-AJ-2	MOOG INC				4FE	15,416	105.5000	16,880	16,000	15,814	(8)	26	.0	.0	7,250	7.547	JD	55	1,124	.07/27/2011	.06/15/2018
61747Y-CJ-2	MORGAN STANLEY				1FE	25,353	93.9570	23,489	25,000	25,319	.0	(33)	.0	.0	5,625	5.421	MS	387	1,406	.12/21/2010	.09/23/2019
61745E-K5-9	MORGAN STANLEY DEAN WITTER				1FE	275,000	98.9520	272,118	275,000	275,000	.0	0	.0	.0	6,000	6.000	MS	4,354	16,500	.01/05/2011	.09/27/2025
629377-BG-6	NRG ENERGY INC				3FE	19,784	102.3880	19,454	19,000	19,454	(264)	(66)	.0	.0	8,000	7.821	JD	76	1,615	.11/12/2011	.06/15/2017
670346-AL-9	NUCOR CORP				1FE	24,192	107.6590	26,915	25,000	24,243	.0	51	.0	.0	4,125	4.484	MS	307	1,014	.01/21/2011	.09/15/2022
670346-AK-1	NUCOR CORP				1FE	256,250	119.9160	299,790	250,000	254,617	.0	(587)	.0	.0	5,850	5.504	JD	1,259	14,625	.01/22/2009	.06/01/2028
704549-AF-1	PEABODY ENERGY CORP				3FE	10,170	107.9750	9,718	9,000	9,718	(411)	(41)	.0	.0	7,875	6.537	AO	179	709	.01/28/2011	.11/01/2026
713448-BR-8	PEPSICO INC				1FE	23,350	104.2390	26,060	25,000	23,479	.0	130	.0	.0	3,125	3.947	MN	132	792	.01/28/2011	.11/01/2020
718507-BH-8	PHILLIPS PETROLEUM				1FE	316,875	125.1990	406,897	325,000	318,975	.0	706	.0	.0	6,650	7.008	JJ	10,026	21,613	.11/04/2008	.07/15/2018

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
72447X-AB-3	PITNEY BOWES INC			1	2FE	150,032	102.8950	149,198	145,000	149,830	.0	(202)	.0	.0	5.250	4.504	JJ	3,531	.0	10/03/2011	01/15/2017
693476-BJ-1	PNC FUNDING CORP				1FE	26,160	112.7700	28,193	25,000	26,064	.0	(96)	.0	.0	5.125	4.492	FA	513	641	02/07/2011	02/08/2020
74005P-AY-0	PRAXAIR INC				1FE	29,865	110.6380	33,191	30,000	29,871	.0	.6	.0	.0	4.050	4.105	MS	.0	645	03/01/2011	03/15/2021
74913E-AJ-9	QWEST CAP FDG INC				2FE	7,850	100.7970	8,064	8,000	7,853	.0	.3	.0	.0	7.750	7.938	FA	.0	236	08/23/2010	02/15/2031
755111-BR-1	RAYTHEON CO				1FE	25,353	109.6100	27,403	25,000	25,321	.0	(32)	.0	.0	4.400	4.211	FA	.0	419	01/05/2011	02/15/2020
816196-AJ-8	SELECT MEDICAL CORP				5FE	9,443	95.4320	9,543	10,000	9,543	(61)	107	.0	.0	7.625	8.111	FA	.0	763	10/06/2010	02/01/2015
78442F-AX-6	SLM CORP	1			2FE	283,350	86.5720	259,716	300,000	284,052	.0	.702	.0	.0	5.000	6.006	JD	.0	7500	08/12/2011	06/15/2018
864486-AC-9	SUBURBAN PROPANE PARTNERS L P				3FE	20,144	104.8100	20,962	20,000	20,144	.0	(1)	.0	.0	7.375	7.375	MS	.0	438	12/13/2011	03/15/2020
87900Y-AA-1	TEEKAY CORP				4FE	18,855	98.5000	17,730	18,000	17,730	(1,017)	(65)	.0	.0	8.500	7.796	JJ	.0	1,530	04/06/2010	01/15/2020
880349-AN-5	TENNECO INC				3FE	3,135	106.2500	3,188	3,000	3,130	.0	(5)	.0	.0	7.750	6.925	FA	.0	88	08/22/2011	08/15/2018
88732J-AW-8	TIME WARNER CABLE				2FE	25,198	110.0750	27,519	25,000	25,183	.0	(15)	.0	.0	5.000	4.889	FA	.0	625	02/18/2011	02/01/2020
911365-AV-6	UNITED RENTALS NORTH AMER INC				4FE	21,500	111.4410	22,288	20,000	21,186	.0	(216)	.0	.0	10.875	9.222	JD	.0	2,175	06/30/2010	06/15/2016
913017-BR-9	UNITED TECHNOLOGIES CORP				1FE	30,664	113.2490	33,975	30,000	30,610	.0	(53)	.0	.0	4.500	4.207	AO	.0	1,350	02/10/2011	04/15/2020
92343V-AX-2	VERIZON COMMUNICATIONS INC				1FE	30,107	113.6620	34,099	30,000	30,101	.0	(7)	.0	.0	4.600	4.555	AO	.0	702	03/24/2011	04/01/2021
931142-DD-2	WAL MART STORES				1FE	29,805	115.6390	34,692	30,000	29,816	.0	11	.0	.0	4.125	4.205	AO	.0	627	04/11/2011	04/15/2021
United States						3,611,623	XXX	3,791,989	3,566,000	3,600,192	(3,891)	(3,262)	0	0	XXX	XXX	XXX	59,932	150,684	XXX	XXX
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,611,623	XXX	3,791,989	3,566,000	3,600,192	(3,891)	(3,262)	0	0	XXX	XXX	XXX	59,932	150,684	XXX	XXX
023650-AG-9	AMERICA WEST AIR				3FE	15,139	98.3140	14,311	14,557	14,311	(803)	(66)	.0	.0	8.057	7.506	JJ	.0	586	04/20/2011	01/02/2022
023771-R7-5	AMERICAN AIRLINES INC				5FE	18,419	105.1270	17,147	16,310	17,147	(839)	(568)	.0	.0	13.000	10.198	FA	.0	2,259	05/18/2010	08/01/2016
21079V-AA-1	CONTINENTAL AIRLS INC				2FE	19,625	102.3380	20,468	20,000	19,648	.0	.23	.0	.0	4.750	4.995	JJ	.0	581	03/30/2011	01/12/2021
24736U-AA-2	DELTA AIR LINES				3FE	11,857	105.0720	11,630	11,068	11,630	(151)	(400)	.0	.0	9.750	8.146	JD	.0	1,079	04/27/2011	12/17/2016
247361-ZH-4	DELTA AIR LINES			2	2FE	14,354	102.3940	14,697	14,354	14,354	.0	.0	.0	.0	4.950	4.950	MN	.0	354	06/15/2011	05/23/2019
247367-AX-3	DELTA AIR LINES				3FE	.752	99.3930	.747	.752	.747	(177)	(12)	.0	.0	6.718	4.110	JJ	.0	51	10/12/2010	01/02/2023
90332U-AE-3	US AIRWAYS PASS-THRU TR				3FE	19,222	101.2540	19,462	19,221	19,223	.0	.0	.0	.0	8.360	8.358	JJ	.0	1,600	05/24/2010	01/20/2019
United States						99,368	XXX	98,462	96,262	97,060	(1,970)	(1,023)	0	0	XXX	XXX	XXX	2,820	6,484	XXX	XXX
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						99,368	XXX	98,462	96,262	97,060	(1,970)	(1,023)	0	0	XXX	XXX	XXX	2,820	6,484	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,710,990	XXX	3,890,451	3,662,262	3,697,252	(5,861)	(4,285)	0	0	XXX	XXX	XXX	62,752	157,167	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						3,611,623	XXX	3,791,989	3,566,000	3,600,192	(3,891)	(3,262)	0	0	XXX	XXX	XXX	59,932	150,684	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						99,368	XXX	98,462	96,262	97,060	(1,970)	(1,023)	0	0	XXX	XXX	XXX	2,820	6,484	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						3,710,990	XXX	3,890,451	3,662,262	3,697,252	(5,861)	(4,285)	0	0	XXX	XXX	XXX	62,752	157,167	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

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SCHEDULE D - PART 2 - SECTION 2

[illegible]

E12

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
002824-AH-0	ABBOTT LABORATORIES		02/23/2011	Deutsche		30,466	30,000	187
00130H-BH-7	AES CORP SR NT		05/23/2011	Crew		1,088	1,000	9
037411-AX-3	APACHE CORP		03/10/2011	Mesirow		28,632	30,000	308
053773-AN-7	AVIS BUDGET CAR RENTAL		06/16/2011	Crew		20,008	19,000	203
05508R-AD-8	B & G FOODS INC		07/27/2011	CSFB		19,124	18,000	51
06406H-BU-2	BANK OF NEW YORK MELLON		02/23/2011	UBS		29,677	30,000	93
06739G-BP-3	BARCLAYS BK PLC		08/03/2011	Mesirow		320,125	325,000	5,661
1248EP-AS-2	CCO HLDGS LLC		01/05/2011	Mesirow		18,013	18,000	0
156700-AR-7	CENTURYLINK INC		09/21/2011	Crew		9,689	10,000	179
17275R-AH-5	CISCO SYSTEMS INC		04/27/2011	CHASE		31,113	30,000	122
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		08/08/2011	Chase		8,088	8,000	157
23918K-AM-0	DAVITA INC		05/23/2011	Crew		18,585	18,000	83
260003-AJ-7	DOVER CORP		02/16/2011	BOA		29,983	30,000	0
26442C-AK-0	DUKE ENERGY CAROLINAS		05/17/2011	Crew		15,099	15,000	2
278265-AC-7	EATON VANCE CORP		11/29/2011	Mesirow		171,554	155,000	1,679
291011-BC-7	EMERSON ELEC CO		02/28/2011	Mesirow		30,568	30,000	383
315295-AE-5	FERRELLGAS PARTNERS LP		06/03/2011	Crew		5,488	5,000	207
346091-AZ-4	FOREST OIL CORPORATION		05/19/2011	Crew		18,658	18,000	386
38869P-AH-7	GRAPHIC PACKAGING		05/24/2011	Crew		18,573	17,000	208
404119-BJ-7	HCA INC		07/14/2011	Crew		19,725	18,000	646
421924-BJ-9	HEALTHSOUTH CORP		09/22/2011	Barclay		19,794	19,000	166
428236-BF-9	HEWLETT PACKARD CO		04/06/2011	Jeffries		28,793	30,000	403
454614-AK-4	INDIANA BELL TEL CO		04/12/2011	Mesirow		207,144	180,000	2,190
459745-FW-0	INTERNATIONAL LEASE FIN CORP		10/05/2011	Crew		22,600	23,000	119
46284P-AM-6	IRON MOUNTAIN		05/04/2011	Crew		10,750	10,000	195
46625H-HQ-6	JPMORGAN CHASE & CO		01/13/2011	CSFB		25,516	25,000	392
513075-AY-7	LAMAR MEDIA CORP		07/18/2011	Crew		16,980	16,000	336
539473-AH-1	LLOYDS TSB BK PLC		01/26/2011	Mesirow		308,340	300,000	531
585055-AV-8	MEDTRONIC INC		03/11/2011	Mesirow		30,054	30,000	3
58933Y-AA-3	MERCK & CO INC		04/15/2011	Jeffries		29,411	30,000	420
615394-AJ-2	MOOG INC		07/27/2011	Crew		1,066	1,000	9
61745E-K5-9	MORGAN STANLEY DEAN WITTER		01/05/2011	Mesirow		275,000	275,000	4,721
629377-BG-6	NRG ENERGY INC		01/12/2011	Mesirow		19,784	19,000	148
670346-AL-9	NUCOR CORP		01/21/2011	CSFB		24,192	25,000	358
704549-AF-1	PEABODY ENERGY CORP		01/28/2011	Non		10,170	9,000	179
713448-BR-8	PEPSICO INC		01/28/2011	CSFB		23,350	25,000	208
72447X-AB-3	PITNEY BOWES INC		10/03/2011	Mesirow		150,032	145,000	1,713
693476-BJ-1	PNC FUNDING CORP		02/07/2011	KEEFE		26,160	25,000	7
74005P-AY-0	PRAXAIR INC		03/01/2011	Mesirow		29,865	30,000	0
755111-BR-1	RAYTHEON CO		01/05/2011	CSFB		25,353	25,000	443
78442F-AX-6	SLM CORP		08/12/2011	Mesirow		283,350	300,000	2,958
864486-AC-9	SUBURBAN PROPANE PARTNERS L P		12/13/2011	Crew		3,144	3,000	56
880349-AN-5	TENNECO INC		08/22/2011	Schwab		3,135	3,000	6
88732J-AH-8	TIME WARNER CABLE		02/18/2011	CSFB		25,198	25,000	80
913017-BR-9	UNITED TECHNOLOGIES CORP		02/10/2011	Deutsche		30,664	30,000	450
92343V-AX-2	VERIZON COMMUNICATIONS INC		03/24/2011	Mesirow		30,107	30,000	4
931142-DD-2	WAL MART STORES		04/11/2011	Goldman		29,805	30,000	0
023650-AG-9	AMERICA WEST AIR		04/20/2011	Barclay		16,658	15,658	400
21079V-AA-1	CONTINENTAL AIRLS INC		03/30/2011	Piper		19,625	20,000	322
24736U-AA-2	DELTA AIR LINES		04/27/2011	Chase		19,321	18,036	659
247361-ZH-4	DELTA AIR LINES		06/15/2011	Crew		14,841	14,841	55
United States						2,604,079	2,556,535	28,096
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,604,079	2,556,535	28,096
8399997. Total - Bonds - Part 3						2,604,079	2,556,535	28,096
8399998. Total - Bonds - Part 5						71,011	66,000	1,493
8399999. Total - Bonds						2,675,090	2,622,535	29,589
045488-20-2	ASSOCIATED BANC-CORP		09/12/2011	Mesirow	5,000.000	125,750	25.00	0
05382A-20-3	AVIVA PLC CAPITAL		11/17/2011	Mesirow	5,600.000	140,000	25.00	0
G30397-30-4	ENDURANCE SPECIALTY HLDG		06/22/2011	Mesirow	11,200.000	280,000	25.00	0
69350S-20-8	PNC CAPITAL TRUST		01/19/2011	Keybanc	725.000	18,981	25.00	0
78442P-20-5	SLM CORP		09/01/2011	Mesirow	2,100.000	91,350	50.00	0
United States						656,081	XXX	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					656,081	XXX	0
8999997	Total - Preferred Stocks - Part 3					656,081	XXX	0
8999998	Total - Preferred Stocks - Part 5					663,430	XXX	0
8999999	Total - Preferred Stocks					1,319,511	XXX	0
9799997	Total - Common Stocks - Part 3					0	XXX	0
9799998	Total - Common Stocks - Part 5					17,683	XXX	0
9799999	Total - Common Stocks					17,683	XXX	0
9899999	Total - Preferred and Common Stocks					1,337,193	XXX	0
9999999	Totals					4,012,283	XXX	29,589

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
912828-MQ-0	US TREASURY NOTE		10/13/2011	Broker		100,309	100,000	100,098	100,063	0	(43)	0	(43)	0	100,020	0	288	288	981	02/29/2012
United States						100,309	100,000	100,098	100,063	0	(43)	0	(43)	0	100,020	0	288	288	981	XXX
0599999. Subtotal - Bonds - U.S. Governments						100,309	100,000	100,098	100,063	0	(43)	0	(43)	0	100,020	0	288	288	981	XXX
180848-HX-4	CLARK CNTY NEV		03/15/2011	Broker		204,902	200,000	202,860	203,527	0	(35)	0	(35)	0	203,492	0	1,410	1,410	3,617	07/01/2025
United States						204,902	200,000	202,860	203,527	0	(35)	0	(35)	0	203,492	0	1,410	1,410	3,617	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						204,902	200,000	202,860	203,527	0	(35)	0	(35)	0	203,492	0	1,410	1,410	3,617	XXX
00080Q-AB-1	ABN AMRO BANK NV		01/31/2011	Mesirow		273,528	290,000	265,043	266,834	0	333	0	333	0	267,168	0	6,360	6,360	2,135	06/04/2018
00130H-BH-7	AES CORP SR NT		02/15/2011	Broker		3,251	3,000	3,188	3,186	0	(2)	0	(2)	0	3,184	0	67	67	72	10/15/2017
039380-AC-4	ARCH COAL INC SR NT		02/15/2011	Broker		2,113	2,000	2,025	2,024	0	0	0	0	0	2,024	0	89	89	72	10/01/2020
090613-AD-2	BIOMET INC		05/04/2011	Crew		22,353	20,000	21,400	21,163	0	(36)	0	(36)	0	21,127	0	1,226	1,226	838	10/15/2017
12189M-AN-9	BURLINGTON NORTH		10/13/2011	Broker		25,443	25,000	26,353	25,445	0	(261)	0	(261)	0	25,184	0	259	259	1,499	05/01/2012
17453B-AW-1	CITIZENS COMMUNICATIONS CO		01/31/2011	Mesirow		2,100	2,000	1,930	1,934	0	1	0	1	0	1,935	0	165	165	54	03/15/2019
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		04/29/2011	Mesirow		8,455	8,000	8,073	8,052	0	(2)	0	(2)	0	8,050	0	405	405	440	07/15/2015
21036P-AF-5	CONSTELLATION BRANDS INC		04/29/2011	Chase		5,425	5,000	5,063	5,055	0	(2)	0	(2)	0	5,053	0	372	372	144	05/15/2017
126304-AK-0	CSC HLDGS INC		02/15/2011	Broker		22,100	20,000	17,650	18,099	0	19	0	19	0	18,119	0	3,981	3,981	868	07/15/2018
247367-AX-3	DELTA AIR LINES		04/29/2011	Chase		11,038	10,937	10,240	10,284	0	74	0	74	0	10,358	0	680	680	529	01/02/2023
28660G-AC-0	ELIZABETH ARDEN		01/10/2011	Mesirow		20,300	20,000	20,213	20,545	245	(16)	0	229	0	20,529	0	(229)	(229)	624	01/15/2014
315295-AE-5	FERRELLGAS PARTNERS LP		03/15/2011	Broker		30,318	28,000	28,070	28,064	0	(1)	0	(1)	0	28,063	0	2,255	2,255	473	06/15/2020
345397-VM-2	FORD MOTOR CREDIT LLC SR NT		10/17/2011	Broker		33,610	29,000	29,653	29,619	0	(12)	0	(12)	0	29,607	0	4,003	4,003	1,676	01/15/2020
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	16,500	08/25/2015
373298-CF-3	GEORGIA PACIFIC CORP		10/03/2011	Broker		23,325	20,000	20,225	20,217	0	(6)	0	(6)	0	20,210	0	3,115	3,115	1,759	01/15/2024
38869P-AF-1	GRAPHIC PACKAGING INTL INC		05/24/2011	Chase		39,025	35,000	37,188	38,150	280	(123)	0	156	0	38,306	0	719	719	1,040	06/15/2017
404119-BJ-7	HCA INC.		10/17/2011	CSFB		6,405	6,000	6,585	6,550	0	(35)	0	(35)	0	6,550	0	(145)	(145)	558	02/15/2020
404119-BA-6	HCA INC.		02/18/2011	Mesirow		43,300	40,000	42,863	42,532	0	(30)	0	(30)	0	42,502	0	798	798	924	11/15/2016
40429C-FQ-0	HSBC FINANCE CORP.		06/01/2011	Maturity		325,000	325,000	334,133	326,241	0	(1,241)	0	(1,241)	0	325,000	0	0	0	9,263	06/01/2011
454614-AK-4	INDIANA BELL TEL CO		10/03/2011	Mesirow		149,500	130,000	149,604	149,604	0	(387)	0	(387)	0	149,217	0	283	283	6,089	08/15/2026
45823V-AF-8	INTELSAT CORPORATION		01/12/2011	Mesirow		5,410	5,000	5,225	5,207	0	(2)	0	(2)	0	5,205	0	205	205	35	06/15/2016
46284P-AL-8	IRON MOUNTAIN		04/29/2011	Broker		21,375	20,000	21,300	21,052	228	(17)	0	211	0	21,263	0	112	112	336	06/15/2020
57583F-FB-2	MASSACHUSETTS DEVELOPMENT		04/29/2011	Maturity		10,000	10,000	9,947	9,994	0	6	0	6	0	10,000	0	0	0	400	04/01/2011
58445M-AW-4	MEDIACOM LLC/CAPTL CORP		04/29/2011	Chase		14,666	14,000	14,980	14,280	690	(15)	0	676	0	14,956	0	(290)	(290)	713	08/15/2019
615394-AJ-2	MOOG INC		04/29/2011	Broker		21,063	20,000	19,100	19,628	0	7	0	7	0	19,634	0	1,428	1,428	304	06/15/2018
615394-AF-0	MOOG INC		02/15/2011	Broker		4,088	4,000	3,880	3,894	0	2	0	2	0	3,896	0	191	191	140	01/15/2015
617446-V7-1	MORGAN STANLEY		01/10/2011	Mesirow		276,640	260,000	269,100	268,460	0	(127)	0	(127)	0	268,333	0	8,307	8,307	5,958	08/28/2017
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)	2,618	08/31/2025
629377-AU-6	NRG ENERGY		02/15/2011	Mesirow		36,194	35,000	36,438	35,904	67	(45)	0	22	0	35,892	0	301	301	1,290	02/01/2016
67755W-AZ-8	OHIO ST DEV ASSISTANCE		10/01/2011	Maturity		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	784	10/01/2011
74913E-AJ-9	QWEST CAP FDS INC		05/05/2011	Crew		33,458	32,000	31,400	31,401	0	3	0	3	0	31,403	0	2,054	2,054	1,438	02/15/2031
816196-AJ-8	SELECT MEDICAL CORP		06/01/2011	Mesirow		31,511	31,000	29,290	29,462	0	128	0	128	0	29,590	0	1,921	1,921	1,459	02/01/2015
852060-AD-4	SPRINT CAPITAL CORP		04/29/2011	Chase		36,813	39,000	35,460	32,749	1,235	20	0	1,254	0	35,487	0	1,326	1,326	1,168	11/15/2028
864486-AC-9	SUBURBAN PROPANE PARTNERS L P		03/15/2011	Broker		24,495	23,000	23,000	23,000	0	0	0	0	0	23,000	0	1,495	1,495	862	03/15/2020
87900Y-AA-1	TEEKAY CORP		03/15/2011	Mesirow		23,587	22,000	23,045	22,992	0	(17)	0	(17)	0	22,975	0	612	612	1,265	01/15/2020
880349-AK-1	TENNECO INC		02/15/2011	Broker		48,100	45,000	45,450	45,376	0	(13)	0	(13)	0	45,363	0	2,737	2,737	806	11/15/2015
909317-AT-6	UNITED AIRLINES PT CERT 2000-1		07/01/2011	Redemption		27,968	30,000	41,973	36,718	910	(6,273)	0	(5,363)	0	32,437	0	(4,469)	(4,469)	8,290	01/01/2013
911365-AV-6	UNITED RENTALS NORTH AMER INC		03/22/2011	Mesirow		23,175	20,000	21,360	21,464	0	(51)	0	(51)	0	21,412	0	1,763	1,763	604	06/15/2016
913275-AD-5	UNITRIN INC		11/29/2011	Broker		171,188	165,000	170,156	170,070	0	(853)	0	(853)	0	169,217	0	1,971	1,971	10,120	11/30/2019
92344R-AA-0	VERIZON NEW ENGLAND INC		04/29/2011	Call		51,175	50,000	51,396	50,284	0	(129)	0	(129)	0	50,155	0	1,020	1,020	2,004	09/15/2011
023650-AG-9	AMERICA WEST AIR		07/07/2011	Redemption		1,101	1,101	1,145	1,145	0	(4)	0	(4)	0	1,101	0	0	0	44	01/02/2022
023771-R7-5	AMERICAN AIRLINES INC		08/02/2011	Broker		15,056	15,834	17,899	17,453	0	(215)	0	(215)	0	17,238	0	(2,182)	(2,182)	1,329	08/01/2016
210795-PL-8	CONTINENTAL AIRLRS INC		12/16/2011	Redemption		58,325	60,301	59,547	59,608	0	109	0	109	0	59,717	0	(1,392)	(1,392)	6,760	07/02/2018
24736U-AA-2	DELTA AIR LINES		12/20/2011	Redemption		6,967	6,967	7,464	7,464	0	(173)	0	(173)	0	6,967	0	0	0	478	12/17/2016
247361-ZH-4	DELTA AIR LINES		11/23/2011	Redemption		487	487	487	487	0	0	0	0	0	487	0	0	0	12	05/23/2019
247367-AX-3	DELTA AIR LINES		04/29/2011	Redemption		30,368	30,077	30,077	27,751	0	(51)	0	(51)	0	29,846	0	523	523	1,546	01/02/2023
90332U-AE-3	US AIRWAYS PASS-THRU TR		07/21/2011	Redemption		12,360	12,097	12,097	12,098	0	0	0	0	0	12,098	0	262	262	616	01/20/2019
United States						2,431,530	2,370,802	2,410,710	2,226,286	3,654	(9,437)	0	(5,782)	0	2,389,859	0	41,671	41,671	96,935	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,431,530	2,370,802	2,410,710	2,226,286	3,654	(9,437)	0	(5,782)	0	2,389,859	0	41,671	41,671	96,935	XXX

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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
8399997. Total - Bonds - Part 4						2,736,741	2,670,802	2,713,668	2,529,877	3,654	(9,516)	0	(5,861)	0	2,693,371	0	43,370	43,370	101,532	XXX
8399998. Total - Bonds - Part 5						68,380	66,000	71,011		0	(214)	0	(214)	0	70,797	0	(2,417)	(2,417)	4,296	XXX
8399999. Total - Bonds						2,805,121	2,736,802	2,784,679	2,529,877	3,654	(9,730)	0	(6,075)	0	2,764,168	0	40,953	40,953	105,828	XXX
17315D-20-4	CITIGROUP CAPITAL XII TR		03/15/2011	Mesirow	725,000	19,350		18,125	18,125	0	0	0	0	0	18,125	0	1,225	1,225	0	
29364D-77-9	ENTERGY ARKANSAS		03/15/2011	Mesirow	11,000,000	274,995	0.00	275,000	273,900	1,100	0	0	1,100	0	275,000	0	(5)	(5)	4,963	
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	4,336	
49446R-82-8	KIMCO REALTY CORP		02/15/2011	Broker	5,000,000	122,748	0.00	124,250	120,500	3,750	0	0	3,750	0	124,250	0	(1,502)	(1,502)	3,234	
59021F-20-6	MERRILL LYNCH CAP TR III		05/19/2011	Mesirow	2,300,000	56,734	0.00	59,850	54,924	(15,074)	0	0	(15,074)	0	59,850	0	16,884	16,884	438	
638539-88-2	NATIONAL WESTMINSTER BK PLC		06/08/2011	Mesirow	5,700,000	137,196	0.00	137,085	123,861	13,224	0	0	13,224	0	137,085	0	111	111	8,297	
United States						702,041	XXX	684,960	681,960	3,000	0	0	3,000	0	684,960	0	17,081	17,081	21,268	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						702,041	XXX	684,960	681,960	3,000	0	0	3,000	0	684,960	0	17,081	17,081	21,268	XXX
8999997. Total - Preferred Stocks - Part 4						702,041	XXX	684,960	681,960	3,000	0	0	3,000	0	684,960	0	17,081	17,081	21,268	XXX
8999998. Total - Preferred Stocks - Part 5						670,222	XXX	663,430		0	0	0	0	0	663,430	0	6,792	6,792	20,703	XXX
8999999. Total - Preferred Stocks						1,372,263	XXX	1,348,390	681,960	3,000	0	0	3,000	0	1,348,390	0	23,873	23,873	41,971	XXX
002824-10-0	ABBOTT LABORATORIES		05/20/2011	Schwab	100,000	5,347		4,750	4,791	(41)	0	0	(41)	0	4,750	0	597	597	92	
001055-10-2	AFLAC Inc.		02/15/2011	Broker	100,000	5,851		1,329	5,643	(4,314)	0	0	(4,314)	0	1,329	0	4,522	4,522	0	
0035710-40-9	ANNALY CAPITAL MANAGEMENT INC		05/20/2011	Schwab	500,000	8,967		8,157	8,960	(803)	0	0	(803)	0	8,157	0	810	810	568	
00206R-10-2	AT&T INC		05/20/2011	Schwab	200,000	6,267		5,271	5,876	(605)	0	0	(605)	0	5,271	0	996	996	172	
075887-10-9	BECTON DICKINSON & CO		05/20/2011	Schwab	100,000	8,890		7,918	8,452	(534)	0	0	(534)	0	7,918	0	972	972	41	
081437-10-5	BEMIS INC		05/20/2011	Mesirow	100,000	3,297		2,914	3,266	(352)	0	0	(352)	0	2,914	0	383	383	48	
171232-10-1	CHUBB CORP		05/20/2011	Schwab	100,000	6,570		3,553	5,964	(2,411)	0	0	(2,411)	0	3,553	0	3,017	3,017	76	
20825C-10-4	CONOCOPHILLIPS		05/20/2011	Schwab	125,000	9,097		3,044	8,513	(5,469)	0	0	(5,469)	0	3,044	0	6,054	6,054	165	
126650-10-0	CVS CORPORATION		02/15/2011	Broker	120,000	4,135		4,689	4,172	516	0	0	516	0	4,689	0	(554)	(554)	15	
278058-10-2	EATON CORP		05/20/2011	Mesirow	100,000	5,120		3,914	5,076	(1,162)	0	0	(1,162)	0	3,914	0	1,207	1,207	68	
30231G-10-2	EXXONMOBILE CORP.		05/20/2011	Schwab	100,000	8,182		6,716	7,312	(596)	0	0	(596)	0	6,716	0	1,466	1,466	91	
35906A-10-8	FRONTIER COMMUNICATIONS		05/20/2011	Schwab	81,000	699		704	788	(85)	0	0	(85)	0	704	0	(4)	(4)	15	
42809H-10-7	HESS CORP		05/20/2011	Schwab	100,000	7,815		5,306	7,654	(2,348)	0	0	(2,348)	0	5,306	0	2,509	2,509	20	
428236-10-3	HEWLETT PACKARD CO		05/20/2011	Schwab	120,000	4,335		4,712	5,052	(340)	0	0	(340)	0	4,712	0	(376)	(376)	10	
443683-10-7	HUDSON CITY BANCORP INC		02/01/2011	Mesirow	560,000	6,139		7,183	7,134	48	0	0	48	0	7,183	0	(1,043)	(1,043)	0	
501044-10-1	KROGER CO		05/20/2011	Schwab	300,000	7,461		6,101	6,708	(607)	0	0	(607)	0	6,101	0	1,361	1,361	63	
580135-10-1	MCDONALDS CORP		05/01/2011	Schwab	130,000	10,438		6,931	9,979	(3,048)	0	0	(3,048)	0	6,931	0	3,507	3,507	61	
585055-10-6	MEDTRONIC INC.		05/20/2011	Schwab	100,000	4,210		4,533	3,709	824	0	0	824	0	4,533	0	(323)	(323)	45	
666807-10-2	NORTHROP GRUMMAN CORP		05/20/2011	SCHWAB	100,000	6,980		5,519	6,478	(959)	0	0	(959)	0	5,519	0	1,461	1,461	47	
681919-10-6	OMNICOM GROUP INC		02/15/2011	Broker	100,000	4,532		2,501	4,580	(2,079)	0	0	(2,079)	0	2,501	0	2,031	2,031	20	
742718-10-9	PROCTER & GAMBLE CO		05/20/2011	Schwab	100,000	6,728		6,348	6,433	(85)	0	0	(85)	0	6,348	0	380	380	101	
760759-10-0	REPUBLIC SVCS INC		05/20/2011	Schwab	100,000	3,208		3,023	2,986	37	0	0	37	0	3,023	0	185	185	40	
882508-10-4	TEXAS INSTRS INC		05/20/2011	Schwab	200,000	6,989		5,155	6,500	(1,345)	0	0	(1,345)	0	5,155	0	1,834	1,834	52	
913017-10-9	UNITED TECHNOLOGIES		05/20/2011	Schwab	100,000	8,735		7,470	7,872	(402)	0	0	(402)	0	7,470	0	1,265	1,265	91	
920355-10-4	VALSPAR CORPORATION		05/20/2011	Schwab	200,000	7,791		5,911	6,896	(985)	0	0	(985)	0	5,911	0	1,880	1,880	72	
92343V-10-4	VERIZON COMMUNICATIONS		05/20/2011	Schwab	140,000	5,202		3,814	5,009	(1,195)	0	0	(1,195)	0	3,814	0	1,387	1,387	137	
931142-10-3	WAL MART STORES		05/20/2011	Broker	150,000	8,324		8,076	8,090	(14)	0	0	(14)	0	8,076	0	248	248	126	
949746-10-1	WELLS FARGO & CO.		05/20/2011	Schwab	200,000	5,575		6,255	6,198	57	0	0	57	0	6,255	0	(680)	(680)	48	
United States						176,885	XXX	141,793	170,090	(28,297)	0	0	(28,297)	0	141,794	0	35,092	35,092	2,282	XXX
891160-50-9	TORONTO DOMINION BK ONT	C.	05/20/2011	Schwab	120,000	10,360		8,917	6,027	(2,890)	0	0	(2,890)	0	6,027	0	4,333	4,333	133	
Canada						10,360	XXX	6,027	8,917	(2,890)	0	0	(2,890)	0	6,027	0	4,333	4,333	133	XXX
881624-20-9	TEVA PHARMACEUTICAL INDS LTD	F.	05/20/2011	Schwab	200,000	9,963		10,630	10,426	204	0	0	204	0	10,630	0	(667)	(667)	83	
Other Country						9,963	XXX	10,630	10,426	204	0	0	(667)	0	10,630	0	(667)	(667)	83	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						197,209	XXX	158,451	189,434	(30,982)	0	0	(30,982)	0	158,451	0	38,758	38,758	2,498	XXX
9799997. Total - Common Stocks - Part 4						197,209	XXX	158,451	189,434	(30,982)	0	0	(30,982)	0	158,451	0	38,758	38,758	2,498	XXX
9799998. Total - Common Stocks - Part 5						17,557	XXX	17,683		0	0	0	0	0	17,683	0	(126)	(126)	91	XXX
9799999. Total - Common Stocks						214,765	XXX	176,134	189,434	(30,982)	0	0	(30,982)	0	176,134	0	38,632	38,632	2,589	XXX

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 Recognized	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
9899999. Total - Preferred and Common Stocks						1,587,029	XXX	1,524,524	871,394	(27,982)	0	0	(27,982)	0	1,524,524	0	62,505	62,505	44,560	XXX
9999999 - Totals						4,392,149	XXX	4,309,203	3,401,271	(24,328)	(9,730)	0	(34,058)	0	4,288,692	0	103,458	103,458	150,388	XXX

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02005N-AE-0	ALLY FINANCIAL		06/27/2011	Crew	11/01/2011	Crew	10,000	10,525	10,365	10,509	0	(16)	0	(16)	0	0	(144)	(144)	500	233
12686C-BA-6	CABLEVISION SYSTEMS		02/07/2011	WELLS	10/14/2011	WELLS	18,000	19,800	18,945	19,699	0	(101)	0	(101)	0	0	(754)	(754)	1,456	460
165167-CG-0	CHESAPEAKE ENERGY CORP		02/08/2011	WELLS	05/16/2011	Crew	2,000	2,000	2,060	2,000	0	0	0	0	0	0	60	60	33	0
382550-BB-6	GOODYEAR TIRE & RUBBER		06/27/2011	Crew	11/03/2011	Crew	19,000	20,496	20,520	20,460	0	(36)	0	(36)	0	0	60	60	1,145	636
459745-GF-6	INTERNATIONAL LEASE FIN CORP		01/13/2011	Deutsche	10/03/2011	Deutsche	17,000	18,190	16,490	18,129	0	(61)	0	(61)	0	0	(1,639)	(1,639)	1,161	164
United States							66,000	71,011	68,380	70,797	0	(214)	0	(214)	0	0	(2,417)	(2,417)	4,296	1,493
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							66,000	71,011	68,380	70,797	0	(214)	0	(214)	0	0	(2,417)	(2,417)	4,296	1,493
8399998. Total - Bonds							66,000	71,011	68,380	70,797	0	(214)	0	(214)	0	0	(2,417)	(2,417)	4,296	1,493
06739H-77-6	BARCLAYS BK PLC		02/10/2011	Mesirow	05/01/2011	Mesirow	4,900,000	122,990	123,968	122,990	0	0	0	0	0	0	978	978	4,349	0
59024T-20-3	MERRILL LYNCH		03/03/2011	Mesirow	06/09/2011	Mesirow	12,000,000	280,440	281,395	280,440	0	0	0	0	0	0	955	955	9,675	0
668603-50-8	PARTNERRE LTD		06/09/2011	Mesirow	11/01/2011	Mesirow	5,500,000	137,500	139,422	137,500	0	0	0	0	0	0	1,922	1,922	4,597	0
74913G-20-4	QWEST CORP		06/01/2011	Mesirow	09/01/2011	Mesirow	4,900,000	122,500	125,438	122,500	0	0	0	0	0	0	2,938	2,938	2,083	0
United States							663,430	670,222	663,430	663,430	0	0	0	0	0	0	6,792	6,792	20,703	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							663,430	670,222	663,430	663,430	0	0	0	0	0	0	6,792	6,792	20,703	0
8999998. Total - Preferred Stocks							663,430	670,222	663,430	663,430	0	0	0	0	0	0	6,792	6,792	20,703	0
219350-10-5	CORNING INC		02/01/2011	Schwab	05/20/2011	Schwab	200,000	4,613	3,985	4,613	0	0	0	0	0	0	(628)	(628)	10	0
446413-10-6	HUNTINGTON INGALLS INDS		04/01/2011	SCHWAB	05/20/2011	Schwab	16,666	534	623	534	0	0	0	0	0	0	90	90	0	0
69331C-10-8	PG & E CORP		02/01/2011	Schwab	05/20/2011	Schwab	100,000	4,652	4,479	4,652	0	0	0	0	0	0	(173)	(173)	46	0
883556-10-2	THERMO FISHER SCIENTIFIC INC		02/01/2011	Schwab	05/20/2011	Schwab	60,000	3,475	3,908	3,475	0	0	0	0	0	0	433	433	0	0
902681-10-5	UGI CORP		02/01/2011	Schwab	05/20/2011	Schwab	140,000	4,409	4,561	4,409	0	0	0	0	0	0	152	152	35	0
United States							17,683	17,557	17,683	17,683	0	0	0	0	0	0	(126)	(126)	91	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							17,683	17,557	17,683	17,683	0	0	0	0	0	0	(126)	(126)	91	0
9799998. Total - Common Stocks							17,683	17,557	17,683	17,683	0	0	0	0	0	0	(126)	(126)	91	0
9899999. Total - Preferred and Common Stocks							681,113	687,779	681,113	681,113	0	0	0	0	0	0	6,666	6,666	20,794	0
9999999 - Totals							752,124	756,159	751,910	751,910	0	(214)	0	(214)	0	0	4,249	4,249	25,090	1,493

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
350993-10-1	FOUNTAIN SQUARE US TREASURY FUND			10/31/2011	Mesirow	XXX	246,650	0	0	0	0	0	246,650	0	0	0.050	0.050	MON	5	0
	United States						246,650	0	0	0	0	XXX	246,650	0	0	XXX	XXX	XXX	5	0
8899999. Subtotal - Exempt Money Market Mutual Funds							246,650	0	0	0	0	XXX	246,650	0	0	XXX	XXX	XXX	5	0
9199999 - Totals							246,650	0	0	0	0	XXX	246,650	0	0	XXX	XXX	XXX	5	0

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

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated
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 B - Section 2 - Futures Contracts Terminated
N O N E

Schedule DB - Part B - Section 2B - 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

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1.	January.....	20,636	4.	April.....	25,995	7.	July.....	3,438	10.	October.....	10,740
2.	February.....	74,725	5.	May.....	137,070	8.	August.....	23,894	11.	November.....	11,012
3.	March.....	14,128	6.	June.....	8,479	9.	September.....	34,037	12.	December.....	16,030

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH	B Property & Casualty	1,558,758	1,749,419		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CN					
58. Aggregate Alien and Other	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,558,758	1,749,419	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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