

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 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

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)	

NONE

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
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
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
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
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

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)	

NONE

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
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
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 Governments (Including all obligations guaranteed by governments)	1. United States	0	0	0	0
	2. Canada	0	0	0	0
	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
Parent, Subsidiaries and Affiliates	11. Totals	3,697,252	3,890,451	3,710,990	3,662,262
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	13. Total Bonds	3,697,252	3,890,451	3,710,990	3,662,262
	14. United States	793,358	798,846	803,699	
	15. Canada	0	0	0	0
	16. Other Countries	0	0	0	0
Parent, Subsidiaries and Affiliates	17. Totals	793,358	798,846	803,699	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	18. Totals	0	0	0	
	19. Total Preferred Stocks	793,358	798,846	803,699	
	20. United States	103,678	103,678	91,785	
	21. Canada	0	0	0	0
	22. Other Countries	0	0	0	0
Parent, Subsidiaries and Affiliates	23. Totals	103,678	103,678	91,785	
	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

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)
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

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)
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	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	0
1.3 Commercial Mortgage-Backed Securities	0	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	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	0
2.3 Commercial Mortgage-Backed Securities	0	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	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	0
3.3 Commercial Mortgage-Backed Securities	0	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	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	0
4.3 Commercial Mortgage-Backed Securities	0	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	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	0
5.3 Commercial Mortgage-Backed Securities	0	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	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	0.0	97,060	0
6.3 Commercial Mortgage-Backed Securities	0	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	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	0
7.3 Commercial Mortgage-Backed Securities	0	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	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	0
8.3 Commercial Mortgage-Backed Securities	0	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	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 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 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	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	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

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0899999. Total Mortgages in good standing							0	0	0	0	0	0	0	0
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	0
1.....Ls.....Uniontown.....Pa.....S.....01/30/1997.....7,000.....							45,502							
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							45,502	0	0	0	0	0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							45,502	0	0	0	0	0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	0
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3399999 - Totals							45,502	0	0	0	0	0	0	0

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

NONE

3399999 - Totals

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
1	Uniontown	PA		01/30/1997							0	0			5,500		0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0		0	5,500	0	0
0599999 - Totals						0	0	0	0	0	0	0		0	5,500	0	0

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 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Rate Used to Obtain Fair Value	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Par Value			12 Current Year's (Amor tiza tion) Accre tion	13 Current Year's Other Than Tempor ary Impair ment Recogniz ed	14 Tempor ary Impair ment Recogniz ed	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effect ive Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
05999999	Total - U.S. Government Bonds				0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
10999999	Total - All Other Government Bonds				0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
17999999	Total - U.S. States, Territories and Possessions Bonds				0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
24999999	Total - U.S. Political Subdivisions Bonds				0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
31999999	Total - U.S. Special Revenues Bonds				0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
002824-AW-0	ABBOTT LABORATORIES				30,466	110,772	33,232	30,000	30,426	0	(40)	0	0	0	4.125	3.899	MN	120	1,238	02/23/2011	05/27/2020
00130H-BH-7	AES CORP SR NT				19,150	110,3530	19,864	18,000	18,986	0	(156)	0	0	0	8.000	6,870	AO	308	1,400	05/23/2011	10/15/2017
037411-AX-3	APACHE CORP				28,632	108,4160	32,525	30,000	28,723	0	91	0	0	0	3.625	4.194	FA	456	719	03/10/2011	02/01/2021
039380-AC-4	ARCH COAL INC SR NT				18,225	103,0000	18,540	18,000	18,197	0	(20)	0	0	0	7.250	7,080	AO	330	1,499	08/11/2010	10/01/2020
053773-AN-7	AVIS BUDGET CAR RENTAL	1			20,008	100,0000	19,000	19,000	19,000	(881)	(126)	0	0	0	8.250	6,946	JJ	727	784	06/16/2011	01/15/2019
05508R-AD-8	B & G FOODS INC				19,124	105,2450	18,944	18,000	18,944	(57)	(123)	0	0	0	7.625	6,414	JJ	637	648	07/27/2011	01/15/2014
06406H-BU-2	BANK OF NEW YORK MELLON				26,677	106,0990	31,830	30,000	29,699	0	22	0	0	0	4.150	4,284	FA	522	623	02/23/2011	02/01/2021
06739G-BP-3	BARCLAYS BK PLC				320,125	85,2560	277,082	325,000	320,283	0	158	0	0	0	5.140	5,349	AO	3,619	8,353	08/03/2011	10/14/2020
055381-AR-8	BE AEROSPACE INC				18,135	110,0000	19,800	18,000	18,128	0	(10)	0	0	0	6.875	6,766	AO	313	1,289	09/13/2010	10/01/2020
1248EP-AS-2	CCO HLDGS LLC				18,013	105,0000	18,900	18,000	18,011	0	(2)	0	0	0	7.000	6,974	JJ	871	644	01/05/2011	01/15/2017
156700-AR-7	CENTURYLINK INC				9,689	100,3120	10,031	10,000	9,695	0	6	0	0	0	6,450	6,895	JD	30	321	09/21/2011	06/15/2021
17275R-AH-5	CISCO SYSTEMS INC				31,113	114,3990	34,320	30,000	31,021	0	(93)	0	0	0	4,450	3,970	JJ	619	668	04/27/2011	01/15/2020
17453B-AW-1	CITIZENS COMMUNICATIONS CO				17,370	98,7500	17,775	18,000	17,471	0	68	0	0	0	7.125	7,663	MS	381	1,284	05/03/2010	03/15/2019
12543D-AF-7	COMMUNITY HEALTH SYSTEMS				20,351	104,3360	20,867	20,000	20,253	0	(55)	0	0	0	8,875	7,842	JJ	823	1,329	08/08/2011	07/15/2015
21036P-AF-5	CONSTELLATION BRANDS INC				15,188	111,0910	16,664	15,000	15,141	0	(24)	0	0	0	7.250	7,037	MN	142	1,088	11/30/2009	05/15/2017
23918K-AM-0	DAVITA INC				18,585	103,3240	18,598	18,000	18,557	0	(28)	0	0	0	6,625	6,165	MM	202	594	05/23/2011	11/01/2020
24823U-AQ-3	DENBURY RESOURCES				22,350	112,0920	22,418	20,000	22,125	421	(193)	0	0	0	8,250	6,543	FA	628	1,650	10/28/2010	02/15/2020
260003-AJ-7	DOVER CORP				29,983	112,9880	33,896	30,000	29,984	0	1	0	0	0	4,300	4,307	MS	434	677	02/16/2011	03/01/2021
26442C-AK-0	DUKE ENERGY CAROLINAS				15,091	110,3530	16,580	15,000	15,094	0	(5)	0	0	0	3,900	3,820	JJ	28	335	05/17/2011	06/15/2021
278265-AC-7	EATON VANCE CORP.				171,554	110,8080	171,752	155,000	171,351	0	(203)	0	0	0	6,500	4,404	AO	2,519	0	11/29/2011	10/02/2021
291011-BG-7	EMERSON ELEC CO				30,568	110,7010	33,210	30,000	30,527	0	(40)	0	0	0	4,250	4,013	MN	166	1,275	02/28/2011	11/15/2020
292681-AA-1	ENERGY FUTURE INTER HLDG CO				19,360	100,5000	20,100	20,000	19,424	0	47	0	0	0	9,750	10,348	AO	417	1,950	08/17/2010	10/15/2019
315295-AE-5	FERRELLGAS PARTNERS LP				17,518	97,4210	16,562	17,000	16,562	(929)	(24)	0	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				11,248	118,1200	12,993	11,000	11,216	0	(19)	0	0	0	8,125	7,792	JJ	415	894	03/17/2010	01/15/2020
346091-AZ-4	FOREST OIL CORPORATION				18,659	102,1540	18,388	18,000	18,388	(164)	(105)	0	0	0	7,250	6,260	JD	62	1,305	05/19/2011	06/15/2015
38869P-AH-7	GRAPHIC PACKAGING				18,573	107,4430	18,265	17,000	18,265	(204)	(103)	0	0	0	7,875	6,284	AO	338	666	05/24/2011	10/01/2018
404119-BJ-7	HCA INC				13,140	108,8480	13,062	12,000	13,038	0	(102)	0	0	0	7,875	5,697	FA	360	630	07/14/2011	08/15/2014
421924-BJ-9	HEALTHSOUTH CORP				19,794	98,8310	18,778	19,000	18,683	(1,076)	(35)	0	0	0	7,750	8,606	MS	438	659	09/22/2011	09/15/2022
428236-BF-9	HEWLETT PACKARD CO				28,793	98,8400	29,652	30,000	28,867	0	75	0	0	0	3,750	4,263	JD	97	1,122	04/06/2011	12/01/2020
459200-GJ-4	IBM CORP				350,073	121,7510	407,866	335,000	345,090	0	(1,497)	0	0	0	5,700	5,209	MS	5,729	19,095	09/16/2008	09/14/2017
454614-AK-4	INDIANA BELL TEL CO				57,540	121,8360	60,918	50,000	57,316	0	(224)	0	0	0	7,300	5,802	FA	1,389	1,825	04/12/2011	08/15/2026
459745-FW-0	INTERNATIONAL LEASE FIN CORP				22,600	103,5060	23,806	23,000	22,618	0	18	0	0	0	8,625	10,289	MS	532	0	10/05/2011	09/15/2015
46284P-AM-6	IRON MOUNTAIN				10,750	107,0970	10,710	10,000	10,710	(8)	(33)	0	0	0	8,375	7,323	FA	319	419	05/04/2011	08/15/2021
46284P-AL-8	IRON MOUNTAIN				15,975	104,9400	15,741	15,000	15,741	29	(77)	0	0	0	8,000	7,064	JD	57	1,200	10/08/2010	06/15/2020
46625H-QH-6	JPMORGAN CHASE & CO				25,516	106,0640	25,516	25,000	25,472	0	(44)	0	0	0	4,950	4,671	MS	333	1,238	01/13/2011	03/25/2020
513075-AY-7	LAMAR MEDIA CORP				16,980	106,7070	17,073	16,000	16,927	0	(53)	0	0	0	7,875	6,729	AO	270	630	07/18/2011	04/15/2018
539473-AH-1	LLOYDS TSB BK PLC				308,340	100,6100	301,830	300,000	307,760	0	(581)	0	0	0	6,375	6,001	JJ	8,533	9,563	01/26/2011	01/21/2021
58445M-AM-4	MEDIMAC LLC/CAPTL CORP				16,050	106,5000	15,975	15,000	15,951	(739)	(88)	0	0	0	9,125	7,998	FA	521	1,361	11/12/2010	08/15/2019
585055-AV-8	MEDTRONIC INC				30,054	110,3080	33,092	30,000	30,050	0	(4)	0									

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 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Rate Used to Obtain Fair Value	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Par Value			12 Current Year's (Amor- tiza- tion) Accre- tion	13 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	14 15 Total Foreign Ex- change Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effec- tive Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity		
72447X-AB-3	PITNEY BOWES INC			1	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				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				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				7,850	100,7970	8,064	8,000	7,853	0	3	0	0	7.750	7.938	FA	236	621	08/23/2010	02/15/2031		
755111-BR-1	RAYTHEON CO				25,353	109,6100	27,403	25,000	25,321	0	(32)	0	0	4.400	4.211	FA	419	1,100	01/05/2011	02/15/2020		
816196-AJ-8	SELECT MEDICAL CORP				9,443	95,4320	9,543	10,000	9,543	(61)	107	0	0	7.625	8.111	FA	320	763	10/06/2010	02/01/2015		
78442F-AX-6	SLM CORP			1	283,350	86,5720	259,716	300,000	284,052	0	702	0	0	5.000	6.006	JD	708	7,500	08/12/2011	06/15/2018		
864486-AC-9	SUBURBAN PROPANE PARTNERS L P				20,144	104,8100	20,962	20,000	20,144	0	(1)	0	0	7.375	7.375	MS	438	1,254	12/13/2011	03/15/2020		
87900Y-AA-1	TEEKAY CORP				18,855	98,5000	17,730	18,000	17,730	(1,017)	(65)	0	0	8.500	7.796	JJ	710	1,530	04/06/2010	01/15/2020		
880349-AN-5	TENNECO INC				3,135	106,2500	3,188	3,000	3,130	0	(5)	0	0	7.750	6.925	FA	88	0	08/22/2011	08/15/2018		
88732J-AW-8	TIME WARNER CABLE				25,198	110,0750	27,519	25,000	25,183	0	(15)	0	0	5.000	4.889	FA	524	625	02/18/2011	02/01/2020		
911365-AV-6	UNITED RENTALS NORTH AMER INC				21,500	111,4410	22,288	20,000	21,186	0	(216)	0	0	10.875	9.222	JD	103	2,175	06/30/2010	06/15/2016		
913017-BR-9	UNITED TECHNOLOGIES CORP				30,664	113,2490	33,975	30,000	30,610	0	(53)	0	0	4.500	4.207	AO	289	1,350	02/10/2011	04/15/2020		
92343V-AX-2	VERIZON COMMUNICATIONS INC				30,107	113,6620	34,099	30,000	30,101	0	(7)	0	0	4.600	4.555	AO	349	702	03/24/2011	04/01/2021		
931142-DD-2	WAL MART STORES				29,805	115,6390	34,692	30,000	29,816	0	11	0	0	4.125	4.205	AO	265	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	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				15,139	98,3140	14,311	14,557	14,311	(803)	(66)	0	0	8.057	7.506	JJ	586	586	04/20/2011	01/02/2022		
023771-R7-5	AMERICAN AIRLINES INC				18,419	105,1270	17,147	16,310	17,147	(839)	(568)	0	0	13,000	10,198	FA	889	2,259	05/18/2010	08/01/2016		
21079V-AA-1	CONTINENTAL AIRLS INC				19,625	102,3380	20,468	20,000	19,648	0	23	0	0	4,750	4,995	JJ	449	581	03/30/2011	01/12/2021		
24736U-AA-2	DELTA AIR LINES				11,857	105,0720	11,630	11,068	11,630	(151)	(400)	0	0	9.750	8.146	JD	45	1,079	04/27/2011	12/17/2016		
247361-ZH-4	DELTA AIR LINES	2			14,354	102,3940	14,697	14,354	14,354	0	0	0	0	4,950	4,950	MN	77	354	06/15/2011	05/23/2019		
247367-AZ-3	DELTA AIR LINES				752	99,3930	747	752	747	(177)	(12)	0	0	6,718	4,110	JJ	51	25	10/12/2010	01/02/2023		
90332U-AE-3	US AIRWAYS PASS-THRU TR				19,222	101,2540	19,462	19,221	19,223	0	0	0	0	8,360	8,358	JJ	723	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	XXX	XXX	XXX	0	0	XXX	XXX	
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	XXX	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	XXX	XXX	XXX	0	0	XXX	XXX	
8099999. Total - Other Loan-Backed and Structured Securities							0	XXX	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

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

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	9 Rate Per Share Used to Obtain Fair Value	10 Fair Value	11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Design- ation	21 Date Acquired	
		3 Code	4 For- eign								12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amor- tization) Accretion	17 Current Year's Other Than Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
04010L-20-2 ...	ARES CAP CORP	0.		4,900,000	0.00	25.000	123,774	25.260	123,774	122,500	2,373	9,336	0	8,624	0	0	8,624	0	P2LFE	10/14/2010	
045488-20-2 ...	ASSOCIATED BANC-CORP			5,000,000	0.00	25.150	125,750	25.150	125,750	0	0	2,500	0	0	0	0	0	0	P3UFE	09/12/2011	
05382A-20-3 ...	AVIVA PLC CAPITAL			5,600,000	0.00	25.000	135,520	24.200	135,520	140,000	0	0	0	(4,480)	0	0	0	0	P1LFE	11/17/2011	
17315D-20-4 ...	CITIGROUP CAPITAL XII TR	0.		1,000,000	0.00	25.000	25,160	25.160	25,160	25,118	0	2,125	0	42	0	0	0	0	P2LFE	03/10/2010	
G30397-30-4 ...	ENDURANCE SPECIALTY HLDG			11,200,000	25.00	25.000	280,000	25.490	285,488	280,000	0	10,500	0	0	0	0	0	0	P3UFE	06/22/2011	
69350S-20-8 ...	PNC CAPITAL TRUST			725,000	0.00	26.180	18,944	26.130	18,944	18,981	0	1,405	0	(36)	0	0	0	(36)	P2LFE	01/19/2011	
78442P-20-5 ...	SLM CORP			2,100,000	0.00	43.500	84,210	40.100	84,210	91,350	0	1,830	0	(7,140)	0	0	0	(7,140)	P3LFE	09/01/2011	
Blank State							793,358	XXX	798,846	803,699	2,373	27,695	0	(2,990)	0	0	0	(2,990)	0	XXX	XXX
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							793,358	XXX	798,846	803,699	2,373	27,695	0	(2,990)	0	0	0	(2,990)	0	XXX	XXX
8999999 - Total Preferred Stocks							793,358	XXX	798,846	803,699	2,373	27,695	0	(2,990)	0	0	0	(2,990)	0	XXX	XXX

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Fair Value	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired	
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Actual Cost	11 Declared but Unpaid	12 Amount Received During Year	13 Nonadmitted Declared But Unpaid	14 Unrealized Valuation Increase/ (Decrease)	15 Current Year's Other Than Temporary Impairment Recognized	16 Total Change in Book/Adjusted Carrying Value (13 - 14)			
22282E-10-2	COVANTA HOLDING CORP	0		217,000	2,971	13,690	2,971	0	16	.49	0	(760)	0	(760)	0	L	12/08/2008	
656568-50-8	NORTEL NETWORKS	0		14,000	0	0.016	0	0	0	0	0	0	0	0	0	U	06/12/2008	
United States					2,971	XXX	2,971	0	16	49	0	0	(759)	0	(759)	0	XXX	XXX
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,971	XXX	2,971	0	16	49	0	0	(759)	0	(759)	0	XXX	XXX
256206-10-3	DODGE & COX INTL STOCK FUND	0		603,070	.17,634	29,240	.17,634	13,207	0	.458	0	(3,902)	0	(3,902)	0	U	12/16/2005	
256219-10-6	DODGE & COX STK FD	0		817,330	.83,073	.101,640	.83,073	.78,578	0	1,434	0	(5,002)	0	(5,002)	0	U	04/21/2008	
United States					100,707	XXX	100,707	91,785	0	1,891	0	(8,903)	0	(8,903)	0	XXX	XXX	
9299999. Subtotal - Mutual Funds					100,707	XXX	100,707	91,785	0	1,891	0	(8,903)	0	(8,903)	0	XXX	XXX	
9799999 - Total Common Stocks					103,678	XXX	103,678	91,785	16	1,940	0	(9,663)	0	(9,663)	0	XXX	XXX	
9899999 - Total Preferred and Common Stocks					897,036	XXX	902,524	895,483	2,390	29,635	0	(12,653)	0	(12,653)	0	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues _____, the total \$ value (included in Column 8) of all such issues \$ _____

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
002824-AW-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	.19,794	.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-AW-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		.16,285	.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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
912828-M0-0...	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
000800-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-AP-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-AP-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	6,000	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-F0-0...	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-AB-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	0	04/01/2011
58445M-AM-4...	MEDIA COM LLC/CAPITAL 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-50-0...	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	0	04/01/2011
74913E-AJ-9...	QWEST CAP FDG 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																	

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

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

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										11 Unrealized Value Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
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	
173150-20-4 CITIGROUP CAPITAL XII TR		03/15/2011	Mesirow		725,000	.19,350	0.00	.18,125	.18,125	0	0	0	0	0	.18,125	0	.1,225	.1,225	0		
293640-77-9 ENTERGY ARKANSAS		03/15/2011	Mesirow		11,000,000	.274,995	0.00	.275,000	.273,900	1,100	0	0	0	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 KINCO REALTY CORP		02/15/2011	Broker		5,000,000	.122,748	0.00	.124,250	.120,500	3,750	0	0	0	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	.39,850	.54,924	(15,074)	0	0	0	0	.39,850	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	0	0	.137,085	0	.111	.111	.8,297		
United States						702,041	XXX	684,960	681,960	3,000	0	0	0	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	0	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	0	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	0	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	0	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	0	0	.1,329	0	.4,522	.4,522	.0		
035710-40-9 ANNALY CAPITAL MANAGEMENT INC		05/20/2011	Schwab		500,000	.8,967		8,157	.8,960	(803)	0	0	0	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	0	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	0	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	0	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	0	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	0	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	0	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	0	0	.3,914	0	.1,207	.1,207	.68		
30231G-10-2 EXXONMOBIL CORP		05/20/2011	Schwab		100,000	.8,182		.6,716	.7,312	(596)	0	0	0	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	0	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	0	0	.5,306	0	.2,509	.2,509	.20		
428236-10-3 HENLETT PACKARD CO		05/20/2011	Schwab		120,000	.4,335		.4,712	.5,052	(340)	0	0	0	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	0	0	.7,183	0	(1,043)	(1,043)	.0		
50104A-10-1 KROGER CO		05/20/2011	Schwab		300,000	.7,461		.6,101	.6,708	(607)	0	0	0	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	0	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	0	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	0	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	0	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	0	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	0	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	0	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	0	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	0	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	0	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	0	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	0	0	.6,255	0	(.680)	(.680)	.48		
United States						176,885	XXX	141,793	170,090	(28,297)	0	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		.6,027	.8,917	(2,890)	0	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	0	(2,890)	0	6,027	0	4,333	4,333	133	XXX
881624-20-9 TEVA PHARMACEUTICAL IND'S LTD	F.	05/20/2011	Schwab		200,000	.9,963		.10,630	10,426	204	0	0	0	0	10,630	0	(667)	(667)	83		
Other Country						9,963	XXX	10,630	10,426	204	0	0	0	0</td							

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

SCHEDULE D - PART 4

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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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Book/ Adjusted Carrying Value at Disposal	10 Book/ Adjusted Carrying Value at Disposal	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's (Amort- ization)/ Accretion	14 Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	15 Total Change in Book/ Adjusted Carrying Value	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
02005N-AE-0 ...	ALLY FINANCIAL		06/27/2011	Crew	11/01/2011	Crew	10,000	10,525	10,365	.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	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	2,060	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	.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	(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	Mesirov	05/01/2011	Mesirov	4,900,000	122,990	123,968	122,990	.0	0	0	0	.0	.978	.978	4,349	0	
59024T-20-3 ...	MERRILL LYNCH		03/03/2011	Mesirov	06/09/2011	Mesirov	12,000,000	280,440	281,395	280,440	.0	0	0	0	.0	.955	.955	9,675	0	
668603-50-8 ...	PARTNERRE LTD		06/09/2011	Mesirov	11/01/2011	Mesirov	5,500,000	137,500	139,422	137,500	.0	0	0	0	.0	1,922	1,922	4,597	0	
74913G-20-4 ...	QWEST CORP		06/01/2011	Mesirov	09/01/2011	Mesirov	4,900,000	122,500	125,438	122,500	.0	0	0	0	.0	2,938	2,938	2,083	0	
United States							663,430	670,222	663,430	670,222	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	670,222	0	0	0	0	0	6,792	6,792	20,703	0	
8999998. Total - Preferred Stocks							663,430	670,222	663,430	670,222	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	(628)	(628)	.10	0	
446413-10-6 ...	HUNTINGTON INGALLS IND		04/01/2011	SCHWAB	05/20/2011	Schwab	16,666	534	623	534	.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	(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	.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	.152	.152	.35	0	
United States							17,683	17,557	17,683	17,557	0	0	0	0	0	(126)	(126)	91	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							17,683	17,557	17,683	17,557	0	0	0	0	0	(126)	(126)	91	0	
9799998. Total - Common Stocks							17,683	17,557	17,683	17,557	0	0	0	0	0	(126)	(126)	91	0	
9899999. Total - Preferred and Common Stocks							681,113	687,779	681,113	687,779	0	0	0	0	0	6,666	6,666	20,794	0	
9999999 - Totals							752,124	756,159	751,910	756,159	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 CUSIP Identifi- cation	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13	14	Interest						21 Paid for Accrued Interest	
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amor- tization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			15 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	16 Non- Admitted Due and Accrued	17	18	19	20 Amount Received During Year		
0599999. Total - U.S. Government Bonds							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	XXX	XXX	XXX	0	0	
1799999. Total - U.S. States, Territories and Possessions Bonds							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	XXX	XXX	XXX	0	0	
3199999. Total - U.S. Special Revenues Bonds							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	XXX	XXX	XXX	0	0	
4899999. Total - Hybrid Securities							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	XXX	XXX	XXX	0	0	
7799999. Total - Issuer Obligations							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	XXX	XXX	XXX	0	0	
7999999. Total - Commercial Mortgage-Backed Securities							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	XXX	XXX	XXX	0	0	
8399999. Total Bonds							0	0	0	0	0			0	0	XXX	XXX	XXX	0	0	
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	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			246,650	0	0	0.050	0.050	MON	5	0
United States							246,650	0	0	0	0			246,650	0	0	XXX	XXX	XXX	5	0
8899999. Subtotal - Exempt Money Market Mutual Funds							246,650	0	0	0	0			246,650	0	0	XXX	XXX	XXX	5	0
9199999 - Totals							246,650	0	0	0	0			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

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

NONE

E26

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Insurance Company
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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	JL					
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	OT	XXX	XXX	0	0	0
59. Subtotal		XXX	XXX	1,558,758	1,749,419	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

ANNUAL STATEMENT BLANK

Assets	2
Cash Flow	5
Exhibit of Capital Gains (Losses)	12
Exhibit of Net Investment Income	12
Exhibit of Nonadmitted Assets	13
Exhibit of Premiums and Losses (State Page)	19
Five-Year Historical Data	17
General Interrogatories	15
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Notes To Financial Statements	14
Overflow Page For Write-ins	98
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10
Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	E12
Schedule DB - Part C - Section 2	E13
Schedule DB - Part D	E22
Schedule DB - Verification	SI14
Schedule DL - Part 1	E23
Schedule DL - Part 2	E24
Schedule E - Part 1 - Cash	E25
Schedule E - Part 2 - Cash Equivalents	E26
Schedule E - Part 3 - Special Deposits	E27
Schedule E - Verification Between Years	SI15
Schedule F - Part 1	20
Schedule F - Part 2	21
Schedule F - Part 3	22
Schedule F - Part 4	23
Schedule F - Part 5	24
Schedule F - Part 6	25
Schedule F - Part 7	26
Schedule F - Part 8	27

ANNUAL STATEMENT BLANK (Continued)

Schedule H - Accident and Health Exhibit - Part 1	28
Schedule H - Part 2, Part 3 and 4	29
Schedule H - Part 5 - Health Claims	30
Schedule P - Part 1 - Summary	31
Schedule P - Part 1A - Homeowners/Farmowners	33
Schedule P - Part 1B - Private Passenger Auto Liability/Medical	34
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical	35
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation)	36
Schedule P - Part 1E - Commercial Multiple Peril	37
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence	38
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made	39
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery)	40
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence	41
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made	42
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	43
Schedule P - Part 1J - Auto Physical Damage	44
Schedule P - Part 1K - Fidelity/Surety	45
Schedule P - Part 1L - Other (Including Credit, Accident and Health)	46
Schedule P - Part 1M - International	47
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property	48
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability	49
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines	50
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence	51
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made	52
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty	53
Schedule P - Part 1T - Warranty	54
Schedule P - Part 2, Part 3 and Part 4 - Summary	32
Schedule P - Part 2A - Homeowners/Farmowners	55
Schedule P - Part 2B - Private Passenger Auto Liability/Medical	55
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical	55
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation)	55
Schedule P - Part 2E - Commercial Multiple Peril	55
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence	56
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made	56
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	56
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence	56
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made	56
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	57
Schedule P - Part 2J - Auto Physical Damage	57
Schedule P - Part 2K - Fidelity, Surety	57
Schedule P - Part 2L - Other (Including Credit, Accident and Health)	57
Schedule P - Part 2M - International	57
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property	58
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability	58
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines	58
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence	59
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made	59
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty	59
Schedule P - Part 2T - Warranty	59
Schedule P - Part 3A - Homeowners/Farmowners	60
Schedule P - Part 3B - Private Passenger Auto Liability/Medical	60
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical	60
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation)	60
Schedule P - Part 3E - Commercial Multiple Peril	60
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence	61
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made	61
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	61
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence	61
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made	61
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	62
Schedule P - Part 3J - Auto Physical Damage	62
Schedule P - Part 3K - Fidelity/Surety	62
Schedule P - Part 3L - Other (Including Credit, Accident and Health)	62
Schedule P - Part 3M - International	62
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property	63
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability	63
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines	63
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence	64
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made	64
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty	64
Schedule P - Part 3T - Warranty	64

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners	65
Schedule P - Part 4B - Private Passenger Auto Liability/Medical	65
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical	65
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation)	65
Schedule P - Part 4E - Commercial Multiple Peril	65
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence	66
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made	66
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	66
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence	66
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made	66
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft)	67
Schedule P - Part 4J - Auto Physical Damage	67
Schedule P - Part 4K - Fidelity/Surety	67
Schedule P - Part 4L - Other (Including Credit, Accident and Health)	67
Schedule P - Part 4M - International	67
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property	68
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability	68
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines	68
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence	69
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made	69
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty	69
Schedule P - Part 4T - Warranty	69
Schedule P - Part 5A - Homeowners/Farmowners	70
Schedule P - Part 5B - Private Passenger Auto Liability/Medical	71
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical	72
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation)	73
Schedule P - Part 5E - Commercial Multiple Peril	74
Schedule P - Part 5F - Medical Professional Liability - Claims-Made	76
Schedule P - Part 5F - Medical Professional Liability - Occurrence	75
Schedule P - Part 5H - Other Liability - Claims-Made	78
Schedule P - Part 5H - Other Liability - Occurrence	77
Schedule P - Part 5R - Products Liability - Claims-Made	80
Schedule P - Part 5R - Products Liability - Occurrence	79
Schedule P - Part 5T - Warranty	81
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical	82
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation)	82
Schedule P - Part 6E - Commercial Multiple Peril	83
Schedule P - Part 6H - Other Liability - Claims-Made	84
Schedule P - Part 6H - Other Liability - Occurrence	83
Schedule P - Part 6M - International	84
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property	85
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability	85
Schedule P - Part 6R - Products Liability - Claims-Made	86
Schedule P - Part 6R - Products Liability - Occurrence	86
Schedule P - Part 7A - Primary Loss Sensitive Contracts	87
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts	89
Schedule P Interrogatories	91
Schedule T - Exhibit of Premiums Written	92
Schedule T - Part 2 - Interstate Compact	93
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	94
Schedule Y - Part 1A - Detail of Insurance Holding Company System	95
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	96
Statement of Income	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	97
Underwriting and Investment Exhibit Part 1	6
Underwriting and Investment Exhibit Part 1A	7
Underwriting and Investment Exhibit Part 1B	8
Underwriting and Investment Exhibit Part 2	9
Underwriting and Investment Exhibit Part 2A	10
Underwriting and Investment Exhibit Part 3	11