

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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	1,385,202	3.408	1,385,202		1,385,202	3.408
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	340,553	0.838	340,553		340,553	0.838
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,696,250	4.174	1,696,250		1,696,250	4.174
1.43 Revenue and assessment obligations	1,549,143	3.812	1,549,143		1,549,143	3.812
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	332,005	0.817	332,005		332,005	0.817
1.512 Issued or guaranteed by FNMA and FHLMC	3,430,473	8.441	3,430,473		3,430,473	8.441
1.513 All other	1,424,565	3.505	1,424,565		1,424,565	3.505
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)	18,154,639	44.671	18,154,639		18,154,639	44.671
2.2 Unaffiliated non-U.S. securities (including Canada)	1,085,887	2.672	1,085,887		1,085,887	2.672
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	48,500	0.119	48,500		48,500	0.119
3.2 Preferred stocks:						
3.21 Affiliated	2,549,838	6.274	2,549,838		2,549,838	6.274
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	819,759	2.017	819,759		819,759	2.017
3.4 Other equity securities:						
3.41 Affiliated	4,882,781	12.015	4,882,781		4,882,781	12.015
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		0.000			0	0.000
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	42,018	0.103	42,018		42,018	0.103
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	2,333,703	5.742	2,333,703		2,333,703	5.742
11. Other invested assets	565,175	1.391	565,175		565,175	1.391
12. Total invested assets	40,640,491	100.00	40,640,491	0	40,640,491	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year	0
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 6)	0
2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3. Current year change in encumbrances:	
3.1 Totals, Part 1, Column 13	0
3.2 Totals, Part 3, Column 11	0
4. Total gain (loss) on disposals, Part 3, Column 18	0
5. Deduct amounts received on disposals, Part 3, Column 15	0
6. Total foreign exchange change in book/adjusted carrying value:	
6.1 Totals, Part 1, Column 15	0
6.2 Totals, Part 3, Column 13	0
7. Deduct current year's other than temporary impairment recognized:	
7.1 Totals, Part 1, Column 12	0
7.2 Totals, Part 3, Column 10	0
8. Deduct current year's depreciation:	
8.1 Totals, Part 1, Column 11	0
8.2 Totals, Part 3, Column 9	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0
10. Deduct total nonadmitted amounts	0
11. Statement value at end of current period (Line 9 minus Line 10)	0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 7)	0
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	0
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)	0
12. Total valuation allowance	
13. Subtotal (Line 11 plus 12)	0
14. Deduct total nonadmitted amounts	0
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year	529,983
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 8)	0
2.2 Additional investment made after acquisition (Part 2, Column 9)	58,906
3. Capitalized deferred interest and other:	
3.1 Totals, Part 1, Column 16	0
3.2 Totals, Part 3, Column 12	0
4. Accrual of discount	
5. Unrealized valuation increase (decrease):	
5.1 Totals, Part 1, Column 13	(23,714)
5.2 Totals, Part 3, Column 9	0
6. Total gain (loss) on disposals, Part 3, Column 19	15,247
7. Deduct amounts received on disposals, Part 3, Column 16	15,247
8. Deduct amortization of premium and depreciation	
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Totals, Part 1, Column 17	0
9.2 Totals, Part 3, Column 14	0
10. Deduct current year's other than temporary impairment recognized:	
10.1 Totals, Part 1, Column 15	0
10.2 Totals, Part 3, Column 11	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	565,175
12. Deduct total nonadmitted amounts	
13. Statement value at end of current period (Line 11 minus Line 12)	565,175

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year	28,508,701
2. Cost of bonds and stocks acquired, Part 3, Column 7	18,485,685
3. Accrual of discount	38,232
4. Unrealized valuation increase (decrease):	
4.1. Part 1, Column 12	0
4.2. Part 2, Section 1, Column 15	0
4.3. Part 2, Section 2, Column 13	(402,203)
4.4. Part 4, Column 11	(44,190)
4.4. Part 4, Column 11	(44,190)
5. Total gain (loss) on disposals, Part 4, Column 19	188,673
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	8,966,775
7. Deduct amortization of premium	108,527
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)	37,699,594
11. Deduct total nonadmitted amounts	0
12. Statement value at end of current period (Line 10 minus Line 11)	37,699,594

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

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	1,385,202	1,548,188	1,405,729	1,350,000
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	1,385,202	1,548,188	1,405,729	1,350,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	340,553	360,127	341,329	340,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,696,250	1,748,248	1,686,425	1,725,000
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	5,311,621	5,581,763	5,312,874	5,188,707
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	19,579,204	20,404,634	19,650,042	18,770,676
	9. Canada	886,050	914,223	887,189	865,000
	10. Other Countries	199,837	200,578	199,658	200,000
Parent, Subsidiaries and Affiliates	11. Totals	20,665,091	21,519,436	20,736,889	19,835,676
	12. Totals	0	0	0	0
	13. Total Bonds	29,398,717	30,757,761	29,483,245	28,439,384
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	2,549,838	2,561,726	2,549,838	
	15. Canada	0	0	0	0
	16. Other Countries	0	0	0	0
	17. Totals	2,549,838	2,561,726	2,549,838	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
	19. Total Preferred Stocks	2,549,838	2,561,726	2,549,838	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	795,928	795,928	678,275	
	21. Canada	48,090	48,090	45,212	
	22. Other Countries	24,240	24,240	28,374	
	23. Totals	868,259	868,259	751,861	
Parent, Subsidiaries and Affiliates	24. Totals	4,882,781	4,882,781	3,705,584	
	25. Total Common Stocks	5,751,040	5,751,040	4,457,445	
	26. Total Stocks	8,300,878	8,312,766	7,007,284	
	27. Total Bonds and Stocks	37,699,596	39,070,527	36,490,529	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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	974,753	1,595,753	821,054	0	0	3,391,560	10.8	2,869,720	12.9	3,391,560	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	974,753	1,595,753	821,054	0	0	3,391,560	10.8	2,869,720	12.9	3,391,560	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	282,626	57,927	0	0	340,553	1.1	1,303,986	5.9	340,553	0
3.2 Class 2	0	0	0	0	0	0	0.0	868,323	3.9	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	151,870	0.7	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	282,626	57,927	0	0	340,553	1.1	2,324,179	10.5	340,553	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	101,447	116,935	311,965	419,215	0	949,562	3.0	0	0.0	949,562	0
4.2 Class 2	108,441	127,545	288,783	177,682	0	702,451	2.2	0	0.0	702,451	0
4.3 Class 3	0	0	0	0	44,238	44,238	0.1	0	0.0	44,238	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	209,887	244,481	600,748	596,897	44,238	1,696,250	5.4	0	0.0	1,696,250	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	0	105,000	1,224,602	1,193,727	2,269,106	4,792,435	15.3	4,716,786	21.2	4,792,435	0
5.2 Class 2	50,000	125,000	150,118	92,526	0	417,644	1.3	0	0.0	417,644	0
5.3 Class 3	0	101,542	0	0	0	101,542	0.3	0	0.0	101,542	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	50,000	331,542	1,374,719	1,286,254	2,269,106	5,311,621	16.9	4,716,786	21.2	5,311,621	0

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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	50,160	1,592,950	9,325,391	259,526	5,427,321	16,655,348	53.0	9,998,584	45.0	16,655,348	0
6.2 Class 2	50,573	692,477	3,127,189	47,675	0	3,917,914	12.5	2,129,938	9.6	3,917,914	0
6.3 Class 3	0	50,229	41,600	0	0	91,828	0.3	101,070	0.5	91,828	0
6.4 Class 4	0	0	0	0	0	0	0.0	99,678	0.4	0	0
6.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	100,733	2,335,656	12,494,181	307,200	5,427,321	20,665,091	65.8	12,329,270	55.4	20,665,091	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 Life 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) 1,126,359	3,693,265	11,740,939	1,872,468	7,696,427	26,129,458	83.2	XXX	XXX	26,129,458	0
9.2 Class 2	(d) 209,014	945,022	3,566,090	317,883	0	5,038,009	16.0	XXX	XXX	5,038,009	0
9.3 Class 3	(d) 0	151,771	41,600	0	44,238	237,608	0.8	XXX	XXX	237,608	0
9.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	1,335,373	4,790,058	15,348,629	2,190,351	7,740,665	(b) 31,405,075	100.0	XXX	XXX	31,405,075	0
9.8 Line 9.7 as a % of Col. 6	4.3	15.3	48.9	7.0	24.6	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Class 1	1,904,972	4,781,307	8,107,611	2,329,815	1,765,371	XXX	XXX	18,889,076	84.9	18,889,076	0
10.2 Class 2	272,929	1,098,042	1,311,183	316,107	0	XXX	XXX	2,998,261	13.5	2,998,261	0
10.3 Class 3	0	0	252,940	0	0	XXX	XXX	252,940	1.1	252,939	1
10.4 Class 4	50,000	49,678	0	0	0	XXX	XXX	99,678	0.4	99,678	0
10.5 Class 5	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.6 Class 6	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.7 Totals	2,227,901	5,929,027	9,671,734	2,645,922	1,765,371	XXX	XXX	(b) 22,239,955	100.0	22,239,954	1
10.8 Line 10.7 as a % of Col. 8	10.0	26.7	43.5	11.9	7.9	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Class 1	1,126,359	3,693,265	11,740,939	1,872,468	7,696,427	26,129,458	83.2	18,889,076	84.9	26,129,458	XXX
11.2 Class 2	209,014	945,022	3,566,090	317,883	0	5,038,009	16.0	2,998,261	13.5	5,038,009	XXX
11.3 Class 3	0	151,771	41,600	0	44,238	237,608	0.8	252,939	1.1	237,608	XXX
11.4 Class 4	0	0	0	0	0	0	0.0	99,678	0.4	0	XXX
11.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.7 Totals	1,335,373	4,790,058	15,348,629	2,190,351	7,740,665	31,405,075	100.0	22,239,954	100.0	31,405,075	XXX
11.8 Line 11.7 as a % of Col. 6	4.3	15.3	48.9	7.0	24.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.3	15.3	48.9	7.0	24.6	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	1	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	1	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 \$ 5,014,836 , current year \$ 2,537,874 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 Life 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	974,753	1,595,753	821,054	0	0	3,391,560	10.8	2,430,799	10.9	3,391,560	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	438,920	2.0	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	974,753	1,595,753	821,054	0	0	3,391,560	10.8	2,869,719	12.9	3,391,560	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	282,626	57,927	0	0	340,553	1.1	2,324,178	10.5	340,553	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	282,626	57,927	0	0	340,553	1.1	2,324,178	10.5	340,553	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	209,887	244,481	600,748	596,897	44,238	1,696,250	5.4	0	0.0	1,696,250	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	209,887	244,481	600,748	596,897	44,238	1,696,250	5.4	0	0.0	1,696,250	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	50,000	226,542	552,865	256,892	0	1,086,299	3.5	589,943	2.7	1,086,299	0
5.2 Residential Mortgage-Backed Securities	0	105,000	821,854	1,029,362	2,269,106	4,225,322	13.5	4,126,843	18.6	4,225,322	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	50,000	331,542	1,374,719	1,286,254	2,269,106	5,311,621	16.9	4,716,786	21.2	5,311,621	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	100,733	2,335,656	12,494,181	242,541	412,485	15,585,596	49.6	9,693,048	43.6	15,585,596	0
6.2 Residential Mortgage-Backed Securities	0	0	0	0	333,711	333,711	1.1	466,125	2.1	333,711	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	4,681,125	4,681,125	14.9	2,170,098	9.8	4,681,125	0
6.4 Other Loan-Backed and Structured Securities	0	0	0	64,659	0	64,659	0.2	0	0.0	64,659	0
6.5 Totals	100,733	2,335,656	12,494,181	307,200	5,427,321	20,665,091	65.8	12,329,271	55.4	20,665,091	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 Life 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	1,335,373	4,685,058	14,526,774	1,096,330	456,722	22,100,258	70.4	XXX	XXX	22,100,258	0
9.2 Residential Mortgage-Backed Securities	0	105,000	821,854	1,029,362	2,602,817	4,559,033	14.5	XXX	XXX	4,559,033	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	4,681,125	4,681,125	14.9	XXX	XXX	4,681,125	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	64,659	0	64,659	0.2	XXX	XXX	64,659	0
9.5 Totals	1,335,373	4,790,058	15,348,629	2,190,351	7,740,665	31,405,075	100.0	XXX	XXX	31,405,075	0
9.6 Line 9.5 as a % of Col. 6	4.3	15.3	48.9	7.0	24.6	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,660,694	3,966,294	8,240,498	944,099	226,383	XXX	XXX	15,037,968	67.6	15,037,968	0
10.2 Residential Mortgage-Backed Securities	439,605	1,406,264	1,276,850	1,335,639	573,530	XXX	XXX	5,031,888	22.6	5,031,888	0
10.3 Commercial Mortgage-Backed Securities	127,602	556,469	154,385	366,183	965,458	XXX	XXX	2,170,097	9.8	2,170,097	0
10.4 Other Loan-Backed and Structured Securities					XXX	XXX	0	0.0	0.0	0	0
10.5 Totals	2,227,901	5,929,027	9,671,733	2,645,921	1,765,371	XXX	XXX	22,239,953	100.0	22,239,953	0
10.6 Line 10.5 as a % of Col. 8	10.0	26.7	43.5	11.9	7.9	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	1,335,373	4,685,058	14,526,774	1,096,330	456,722	22,100,258	70.4	15,037,968	67.6	22,100,258	XXX
11.2 Residential Mortgage-Backed Securities	0	105,000	821,854	1,029,362	2,602,817	4,559,033	14.5	5,031,888	22.6	4,559,033	XXX
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	4,681,125	4,681,125	14.9	2,170,097	9.8	4,681,125	XXX
11.4 Other Loan-Backed and Structured Securities	0	0	0	64,659	0	64,659	0.2	0	0.0	64,659	XXX
11.5 Totals	1,335,373	4,790,058	15,348,629	2,190,351	7,740,665	31,405,075	100.0	22,239,953	100.0	31,405,075	XXX
11.6 Line 11.5 as a % of Col. 6	4.3	15.3	48.9	7.0	24.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.3	15.3	48.9	7.0	24.6	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 Life 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	842,784	0	0	842,784	0
2. Cost of short-term investments acquired	3,266,354			3,266,354	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	2,102,780			2,102,780	
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)	2,006,358	0	0	2,006,358	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	2,006,358	0	0	2,006,358	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

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs and Expenses Incurred	
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in Book/ Adjusted Carrying Value (13-11-12)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
0399999. Total Property occupied by the reporting entity						0	0	0	0	0	0	0	0	0	0	0	0
0699999 - Totals						0	0	0	0	0	0	0	0	0	0	0	0

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

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

0399999 - Totals

0 0 0

E02

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

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

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

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

General Interrogatory

1. Mortgages in c.

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.

E04

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

SCHEDULE B - PART 2

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

1 Loan Number	2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
0899999. Total Mortgages in good standing						0	0	0
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	0	0

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

SCHEDULE B - PART 3

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

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

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identifi- cation	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Commit- ment for Additional Invest- ment Income	19 18 Commit- ment for Additional Invest- ment Income	20 Percent- age of Owner- ship
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other Than Temporary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
34920#-10-2	Fort Washington High Yield, LLC	0	Cincinnati	Ohio	Issuer	4	08/20/2010		558,906	565,175	565,175	(23,714)	0	0	0	0	0	0	.000
1999999. Joint Venture Interests - Other - Unaffiliated									558,906	565,175	565,175	(23,714)	0	0	0	0	0	0	XXX
3999999. Total - Unaffiliated									558,906	565,175	565,175	(23,714)	0	0	0	0	0	0	XXX
4099999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4199999 - Totals									558,906	565,175	565,175	(23,714)	0	0	0	0	0	0	XXX

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
34920#-10-2	Fort Washington High Yield, LLC	Cincinnati	Ohio	Fort Washington Investments	06/20/2010	0	0	58,906	0	0.000
1999999. Joint Venture Interests - Other - Unaffiliated							0	58,906	0	XXX
3999999. Total - Unaffiliated							0	58,906	0	XXX
4099999. Total - Affiliated							0	0	0	XXX
4199999 - Totals							0	58,906	0	XXX

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

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
34920#-10-2	Fort Washington High Yield, LLC	Cincinnati	Ohio	Issuer	08/20/2010											15,247	15,247	15,247	
1999999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	0	0	15,247	0	15,247	0
3999999. Total - Unaffiliated							0	0	0	0	0	0	0	0	0	15,247	0	15,247	0
4099999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 - Totals							0	0	0	0	0	0	0	0	0	15,247	0	15,247	0

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Current Year's (Amor tiza tion) Accre tion	12 Unrealized Valuation Increase/ (Decrease)		13 Current Year's Other Than Temporary Impairment Recognized	14 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity		
912810-DW-5	U.S. TREASURY BOND				125,750	128,289	100,000	.111,663	0	(2,373)	0	0	7.250	4.296	MN	.936	7,250	05/03/2005	05/15/2016	
912828-MD-8	U.S. TREASURY NOTE				256,250	115,0240	250,000	.255,682	0	(.568)	0	0	3.500	.3,189	MN	1,142	8,750	01/10/2011	05/15/2020	
912828-MD-9	U.S. TREASURY NOTE				102,947	111,7040	100,000	.102,225	0	(458)	0	0	3.250	.2,721	JD	1,625	1,625	05/06/2010	12/31/2016	
912828-AP-5	U.S. TREASURY NOTE				144,624	103,3480	150,000	.149,232	0	.843	0	0	4.000	.4,606	MN	.775	6,000	11/07/2005	11/15/2012	
912828-JD-3	U.S. TREASURY NOTE				103,825	104,7350	100,000	.101,667	0	(1,077)	0	0	3.625	.2,484	JD	1,832	1,688	12/21/2009	06/30/2013	
912828-DM-9	U.S. TREASURY NOTE				98,329	111,1020	100,000	.99,360	0	.188	0	0	4.000	.4,221	FA	1,511	4,000	05/02/2005	02/15/2015	
912828-HH-6	U.S. TREASURY NOTE				574,004	118,1410	550,000	.565,373	0	(2,305)	0	0	4.250	.4,075	MN	3,018	23,375	01/25/2008	11/15/2017	
United States					1,405,729	XXX	1,548,188	1,350,000	1,385,202	0	(5,751)	0	0	XXX	XXX	XXX	10,840	52,688	XXX	XXX
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					1,405,729	XXX	1,548,188	1,350,000	1,385,202	0	(5,751)	0	0	XXX	XXX	XXX	10,840	52,688	XXX	XXX
0599999. Total - U.S. Government Bonds					1,405,729	XXX	1,548,188	1,350,000	1,385,202	0	(5,751)	0	0	XXX	XXX	XXX	10,840	52,688	XXX	XXX
1099999. Total - All Other Government Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063A-5D-2	CALIFORNIA ST				100,508	112,7980	100,000	.100,385	0	(.78)	0	0	5.950	.5,846	AO	1,504	5,950	04/22/2009	04/01/2016	
452152-BC-4	ILLINOIS STATE				55,000	102,5440	55,000	.55,000	0	0	0	0	3,636	.3,636	FA	839	2,000	04/21/2010	02/01/2014	
452152-HD-6	ILLINOIS STATE				50,728	105,8210	52,911	.50,587	0	(141)	0	0	4,421	.4,002	JJ	1,105	1,105	03/17/2011	01/01/2015	
452151-LD-3	ILLINOIS STATE				57,225	99,7750	59,865	.60,000	.57,927	0	269	0	0	4,350	.4,986	JD	225	2,610	07/07/2009	06/01/2018
677519-JC-2	OHIO ST DEV ASSISTANCE				77,870	104,2060	78,155	.76,654	0	(561)	0	0	4,790	.3,936	AO	908	3,593	10/14/2009	10/01/2014	
United States					341,329	XXX	360,127	340,000	340,553	0	(511)	0	0	XXX	XXX	XXX	4,581	15,258	XXX	XXX
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations					341,329	XXX	360,127	340,000	340,553	0	(511)	0	0	XXX	XXX	XXX	4,581	15,258	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					341,329	XXX	360,127	340,000	340,553	0	(511)	0	0	XXX	XXX	XXX	4,581	15,258	XXX	XXX
02083B-AC-5	ALPINE CALIF UN SCH DIST				.98,650	100,0740	100,000	.98,786	0	.136	0	0	5,685	.5,954	MN	.963	5,685	04/12/2011	05/01/2017	
087347-GG-1	BETHLEHEM PA				.50,732	100,3050	.50,153	.50,647	0	(.66)	0	0	5,400	.5,197	MN	.458	2,700	09/17/2010	11/01/2019	
102869-AG-9	BOWLING GREEN OHIO STUDENT HSG				100,000	100,9390	.100,939	100,000	0	0	0	0	4,500	.4,500	JD	.388	2,250	08/24/2019	06/01/2019	
118217-AS-7	BUCKEYE OHIO				.42,676	73,3780	.36,689	.50,000	.44,238	0	.55	0	0	6,000	.6,912	JD	.258	3,000	08/04/2008	06/01/2042
36005R-AB-5	FULTON CNTY GA DEV AUTH LOC				.125,938	99,4230	.129,250	.130,000	.127,545	0	.1,025	0	0	5,750	.6,702	MS	.2,512	7,475	05/24/2010	03/01/2014
362671-AE-9	GAHANNA-JEFFERSON CITY SCHOOL				.52,265	104,5300	.52,265	.50,000	.52,234	0	(.31)	0	0	3,585	.2,000	JD	.154	0	12/13/2011	12/01/2014
443730-FT-8	HUDSON CNTY NJ IMPT AUTH				.52,933	113,0840	.56,542	.50,000	.52,718	0	(.150)	0	0	6,640	.6,001	FA	1,393	3,320	07/23/2010	02/01/2024
498622-GK-9	KLICKITAT CNTY WASH PUB UTIL				.64,591	108,0280	.70,218	.65,000	.64,702	0	.53	0	0	4,702	.4,808	JD	.263	3,050	12/22/2009	12/01/2016
532578-AQ-4	LIMA OHIO SAN SWR REV				.50,750	111,1830	.55,592	.50,000	.50,767	0	(.39)	0	0	6,099	.5,927	JD	.263	3,050	12/17/2009	12/01/2024
54439N-AM-9	LOS ANGELES CALIF CMNTY REDEV				.89,803	98,7830	.98,783	.100,000	.90,941	0	.555	0	0	5,875	.7,101	MS	.1,975	5,875	11/12/2009	09/01/2022
54438E-JW-9	LOS ANGELES CALIF CMNTY REDEV				.41,376	96,5850	.43,463	.45,000	.42,201	0	.388	0	0	5,940	.7,300	MS	.898	2,673	10/07/2009	09/01/2017
560058-F3-8	MAHONING CNTY OHIO	1			.50,813	100,2660	.50,133	.50,000	.50,807	0	(.5)	0	0	4,625	.4,468	JD	.289	0	11/03/2011	12/01/2025
574754-AA-5	MASHANTUCKET WESTERN PEQUOT				.104,249	96,8120	.106,493	.110,000	.108,441	0	2,190	0	0	6,910	.9,158	MS	.2,555	7,601	04/29/2009	09/01/2012
608557-QK-3	MOLINE ILL				.15,068	102,3830	.15,357	.15,000	.15,049	0	(.4)	0	0	5,750	.5,702	MN	.146	863	01/17/2007	11/01/2020
63165T-DU-6	NASSAU CNTY NY				.51,464	102,1970	.51,099	.50,000	.51,389	0	(.56)	0	0	5,375	.5,116	AO	.679	2,961	09/17/2010	10/01/2027
62947Y-AF-8	NEW YORK CNTYS TOB TR IV				.37,890	84,1730	.37,878	.45,000	.38,303	0	.222	0	0	6,000	.7,662	JD	.233	2,700	02/02/2010	06/01/2027
656457-JW-9	NORRISTOWN PA				.97,151	95,0500	.95,050	.100,000	.97,155	0	.4	0	0	5,680	.6,001	MN	.962	0	12/19/2011	11/01/2024
672440-AR-5	OAKLAND CNTY MICH CTFs				.22,145	105,1680	.26,292	.25,000	.22,537	0	.136	0	0	6,250	.7,567	AO	.395	1,563	11/10/2008	04/01/2023
75987L-AK-8	RENO-SPARKS INDIAN COLONY				.50,920	104,9830	.52,492	.50,000	.50,820	0	(.100)	0	0	4,500	.4,159	JD	.194	2,250	03/29/2011	06/01/2017
764717-GU-2	RICHMOND HEIGHTS OHIO				.102,426	101,4250	.101,425	.100,000	.101,447	0	(.1,558)	0	0	3,000	.1,406	JD	.258	3,000	05/26/2010	12/01/2012
76803E-AB-4	RIVER CITY REGL STAD FIN AUTH				.48,750	103,4950	.51,748	.50,000	.48,852	0	.27	0	0	8,090	.8,340	MN	.685	4,045	07/16/2009	11/01/2029
79729P-BQ-0	SAN DIEGO CALIF PUB FACS				.37,851	106,7480	.42,699	.40,000	.38,136	0	.273	0	0	5,950	.6,947	AO	.602	2,529	12/10/2010	10/01/2017
861419-QN-2	STOCKTON CALIF UNI SCH DIST				.51,313	112,2170	.56,109	.50,000	.51,204	0	(.78)	0	0	6,630	.6,315	FA	.1,390	3,278	08/16/2010	08/01/2022
86606K-AP-7	SUMMIT CNTY OH PORT AUTH BD				.41,551	93,4410	.46,721	.50,000	.42,224	0	.420	0	0	6,250	.8,101	MN	.408	4,688	06/03/2009	05/15/2026
934312-AB-5	WARM SPRINGS RESERVATION OREGON				.100,000	115,8960	.115,896	.100,000	.100,000	0	.0	0	0	8,250	.8,250	MN	.1,398	8,250	12/17/2009	11/01/2019
93878L-AD-9	WASHINGTON DC CONVENTION				.105,120	104,8900	.104,890	.100,000	.105,											

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

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Des.	7 Actual Cost	Fair Value		10 Rate Used to Obtain Fair Value	11 Par Value	Change in Book/Adjusted Carrying Value				Interest						
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Fair Value			12 Book/ Adjusted Carrying Value	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
55353L-AM-2	LAURENCE TIP IND					48,000	109,8870	54,944	.50,000	.48,361	.0	.122	.0	.0	5.900	.6,365	.1,450	2,951	.11/18/2008	.07/05/2021	
605340-FX-4	MISSISSIPPI DEVELOPMENT BANK					25,000	106,1820	26,546	.25,000	.25,000	.0	.0	.0	.0	5.000	.5,000	MS	.420	.1,250	.07/13/2009	.03/01/2014
645916-2E-6	NEW JERSEY ECONOMIC DEV AUTH				3	50,000	101,1140	50,557	.50,000	.50,000	.0	.0	.0	.0	5.250	.5,250	FA	.999	.1,313	.04/01/2011	.02/15/2030
65037Q-AC-6	NEWARK NJ HSG AUTH					92,646	98,8530	98,853	.100,000	.96,636	.0	.3,990	.0	.0	5.950	.7,202	JD	.256	.5,951	.02/18/2011	.12/01/2018
735007-AA-4	PORT OF SOUTH LOUISIANA					100,000	99,3630	99,363	.100,000	.100,000	.0	.0	.0	.0	4.000	.4,000	AO	.1,133	.0	.09/08/2011	.10/01/2014
786056-BD-2	SACRAMENTO CA PENSION OBLIG					253,108	100,6880	251,720	.250,000	.253,027	.0	.(80)	.0	.0	5.850	.5,652	FA	.3,819	.0	.09/27/2011	.08/01/2019
969126-AD-3	WILLACY CNTY TEX LOC GOVT	1				92,530	93,5310	90,000	.92,526	.0	.(10)	.0	.0	.0	7.800	.7,504	JD	.605	.2,399	.11/08/2011	.12/01/2028
United States						1,083,196	XXX	1,110,656	1,065,000	1,086,299	0	2,870	0	0	XXX	XXX	XXX	16,793	34,105	XXX	XXX
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,083,196	XXX	1,110,656	1,065,000	1,086,299	0	2,870	0	0	XXX	XXX	XXX	16,793	34,105	XXX	XXX
3128X1-EJ-2	FEDERAL HOME LOAN MORTGAGE					103,413	105,4020	110,672	.105,000	.105,000	.0	.0	.0	.0	4.250	.4,250	MN	.496	.4,463	.02/17/2004	.05/22/2013
3128PR-LS-6	FEDERAL HOME LOAN MORTGAGE					118,574	106,0450	121,124	.114,219	.118,558	.0	.1,225	.0	.0	4.500	.4,129	MON	.428	.5,140	.04/29/2010	.05/01/2025
312931-4A-3	FGLMIC A85317					94,478	106,9780	100,772	.94,199	.94,808	.0	.(275)	.0	.0	4.500	.4,459	MON	.353	.4,238	.03/10/2010	.04/01/2039
3128LX-OC-7	FGLMIC G02251					103,098	110,1750	105,740	.95,975	.103,293	.0	.(2,701)	.0	.0	6,000	.5,437	MON	.480	.5,758	.03/10/2010	.08/01/2036
3128PQ-K9-1	FGLMIC J11220					170,891	106,0290	174,198	.164,293	.169,708	.0	.1,447	.0	.0	4,500	.4,168	MON	.616	.7,393	.02/11/2010	.11/01/2024
3128KII-TJ-2	FHLMB A65953					95,129	111,3940	104,853	.94,128	.95,034	.0	.(177)	.0	.0	6,000	.5,927	MON	.471	.5,648	.03/11/2008	.10/01/2037
313748-PP-7	FHLMB K012	2				331,570	111,6180	334,854	.300,000	.330,903	.0	.(668)	.0	.0	4,186	.2,883	MON	.244	.2,093	.10/05/2011	.12/25/2020
3137AH-QQ-6	FHLMB K704 A2	2				302,984	101,5160	304,548	.300,000	.302,947	.0	.(36)	.0	.0	2,412	.2,253	MON	.141	.603	.11/09/2011	.08/25/2018
31371N-V4-4	FNMA 527235					109,049	108,5820	110,920	.102,153	.108,123	.0	.(1,915)	.0	.0	5,500	.4,833	MON	.468	.5,618	.11/12/2009	.06/01/2023
31402D-JS-0	FNMA 725773					121,219	109,2540	132,044	.120,860	.121,204	.0	.(96)	.0	.0	5,500	.5,478	MON	.554	.6,647	.04/24/2008	.09/01/2034
31403C-YH-8	FNMA 745112					61,487	113,2540	67,241	.59,372	.61,440	.0	.(509)	.0	.0	6,500	.6,219	MON	.322	.3,859	.04/24/2008	.10/01/2035
31403D-P9-4	FNMA 745748					87,773	109,0970	97,884	.89,722	.87,857	.0	.592	.0	.0	5,500	.5,657	MON	.411	.4,935	.08/19/2008	.07/01/2036
31403O-02-9	FNMA 754773					69,827	108,6030	74,956	.69,018	.69,677	.0	.(231)	.0	.0	5,000	.4,839	MON	.288	.3,451	.01/25/2008	.01/01/2019
31404N-FW-1	FNMA 773381					29,894	108,1440	34,495	.31,897	.30,005	.0	.440	.0	.0	5,000	.5,460	MON	.133	.1,595	.08/06/2008	.05/01/2034
31406V-R2-4	FNMA 821405					55,677	109,8160	60,565	.55,152	.55,662	.0	.(147)	.0	.0	5,500	.5,430	MON	.253	.3,031	.01/25/2008	.05/01/2035
31408A-E4-8	FNMA 845355					95,976	111,2540	104,555	.93,979	.95,892	.0	.(419)	.0	.0	6,000	.5,842	MON	.470	.5,639	.04/24/2008	.01/01/2036
31408D-QG-2	FNMA 848355					94,073	108,1130	102,992	.95,264	.94,152	.0	.299	.0	.0	5,000	.5,085	MON	.397	.4,763	.03/31/2008	.08/01/2035
31408E-C8-3	FNMA 848895					108,226	110,9410	116,200	.104,740	.108,089	.0	.(837)	.0	.0	6,000	.5,754	MON	.524	.6,284	.03/01/2009	.01/01/2036
31408G-VU-8	FNMA 851227					74,919	110,9410	81,114	.73,114	.74,776	.0	.(381)	.0	.0	6,000	.5,825	MON	.366	.4,387	.05/21/2008	.05/01/2036
31408J-D9-9	FNMA 852528					49,836	109,0970	56,296	.51,601	.49,907	.0	.847	.0	.0	5,500	.5,751	MON	.237	.2,838	.07/22/2008	.05/01/2036
31409G-JX-5	FNMA 870678					118,874	109,5400	122,465	.111,800	.117,601	.0	.(1,521)	.0	.0	5,500	.4,840	MON	.512	.6,149	.10/19/2009	.12/01/2021
31410F-4Z-5	FNMA 888340					76,838	108,1440	80,529	.74,464	.76,699	.0	.(606)	.0	.0	5,000	.4,792	MON	.310	.3,723	.02/02/2009	.08/01/2036
31410G-BC-6	FNMA 888435					28,704	108,5820	30,773	.28,341	.28,651	.0	.(151)	.0	.0	5,500	.5,363	MON	.130	.1,559	.10/23/2008	.06/01/2022
31410G-WI-0	FNMA 889072					63,913	111,9410	69,377	.64,196	.64,159	.0	.(641)	.0	.0	6,500	.6,226	MON	.336	.4,020	.12/16/2008	.12/01/2037
31410K-XR-0	FNMA 889988					111,533	110,6600	119,033	.107,567	.111,337	.0	.(874)	.0	.0	5,500	.5,255	MON	.493	.5,916	.02/02/2009	.08/01/2038
31410T-WI-4	FNMA 897164					40,651	112,8160	44,948	.39,841	.40,620	.0	.(234)	.0	.0	6,500	.6,343	MON	.216	.2,590	.08/06/2008	.08/01/2036
31410V-2L-3	FNMA 899079					37,546	108,0970	37,766	.34,937	.37,525	.0	.(301)	.0	.0	5,000	.4,507	MON	.146	.581	.08/03/2011	.03/01/2037
31412S-LR-4	FNMA 933336					61,950	108,0970	68,507	.63,376	.62,043	.0	.433	.0	.0	5,000	.5,147	MON	.264	.3,161	.05/22/2008	.01/01/2038
31413M-HN-0	FNMA 949437					123,649	108,3650	127,460	.117,621	.123,040	.0	.(2,580)	.0	.0	5,000	.4,478	MON	.490	.5,881	.10/19/2009	.04/01/2023
31414D-U2-0	FNMA 963301					104,651	108,6070	115,591	.106,430	.104,960	.0	.347	.0	.0	4,500	.4,657	MON	.399	.4,789	.05/22/2008	.05/01/2023
31414L-3U-0	FNMA 969811					17,852	108,5820	19,210	.17,691	.17,812	.0	.(77)	.0	.0	5,500	.5,418	MON	.81	.973	.03/11/2008	.02/01/2023
31415L-ZY-6	FNMA 983759					103,484	107,6340	105,235	.97,771	.102,785	.0	.(2,258)	.0	.0	5,000	.4,427	MON	.407	.4,889	.11/12/2009	.06/01/2023
31416H-UJ-5	FNMA AA0587					118,995	107,5610	125,386	.116,572	.118,827	.0	.(388)	.0	.0	4,500	.4,378	MON	.437	.5,246	.02/02/2009	.02/01/2039

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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 Other Than Temporary Impairment Recognized	13 Current Year's (Amor ti za ti on) Accre ti on	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity						
36202F-DW-3	GNMA II 004617M				86,455	109,356	93,291	.85,309	.86,419	.0	(129)	.0	.0	4.500	4.419	MON	.128	3,833	.01/15/2010	.01/20/2040							
36202E-JH-3	GNMA II 3864				30,015	112,6780	33,894	.30,081	.30,016	.0	20	.0	.0	5.500	5.516	MON	.55	1,654	.12/15/2006	.06/20/2036							
36202E-MA-4	GNMA II 3953				1,16,321	112,3970	18,415	.16,384	.16,324	.0	16	.0	.0	5.500	5.527	MON	.30	897	.03/16/2007	.02/20/2037							
36202E-NP-0	GNMA II 3998				26,642	113,2060	30,447	.26,649	.26,649	.0	.66	.0	.0	6.000	6.071	MON	.54	1,604	.12/21/2009	.06/20/2037							
36202E-QL-6	GNMA II 4059				1,30,704	112,3970	34,597	.30,781	.30,705	.0	19	.0	.0	5.500	5.518	MON	.56	1,693	.12/14/2007	.12/20/2037							
United States						4,229,678		XXX	4,471,108		4,123,707	4,225,322		0	(19,561)	0	0	0	XXX	XXX	XXX	14,686	180,551	XXX	XXX		
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities							4,229,678	XXX	4,471,108	4,123,707	4,225,322	0	(19,561)	0	0	0	XXX	XXX	XXX	14,686	180,551	XXX	XXX				
3199999. Total - U.S. Special Revenues Bonds							5,312,874	XXX	5,581,763	5,188,707	5,311,621	0	(16,691)	0	0	0	XXX	XXX	XXX	31,480	214,656	XXX	XXX				
010392-DZ-8	ALABAMA PIR CO				211,798	118,4170	236,834	.200,000	.208,791	.0	(1,301)	.0	.0	5.500	4,626	A0	.2,353	11,000	.08/12/2009	.10/15/2017							
02377V-AA-0	AMERICAN AIRLINES				102,750	102,000	102,000	.100,000	.102,744	.0	(6)	.0	.0	8.625	8,212	A0	.2,108	0	.12/14/2011	.10/15/2021							
02589M-CW-7	AMERICAN EXPRESS CR CORP				.25,009	105,2750	.26,319	.25,000	.25,002	.0	(1)	.0	.0	5.875	5,868	MN	.245	1,469	.07/01/2008	.05/02/2013							
02765U-CW-2	AMERICAN MUN PIR OHIO INC	1			26,247	109,2810	.27,320	.25,000	.26,172	.0	(74)	.0	.0	5.814	5,101	FA	.553	.727	.05/05/2011	.02/15/2020							
03523T-AV-0	ANHEUSER BUSCH INBEV				.236,932	115,8140	.239,735	.207,000	.236,897	.0	(36)	.0	.0	5.000	3,018	A0	.2,214	0	.12/21/2011	.04/15/2020							
03938L-AU-8	ARCELORMITTAL				.252,123	91,8350	.229,588	.250,000	.252,043	.0	(79)	.0	.0	5.500	5,386	MS	.4,622	6,646	.07/12/2011	.03/01/2021							
00206R-AM-4	AT&T INC				.375,917	117,1640	.410,074	.350,000	.375,108	.0	(746)	.0	.0	5.600	3,949	MN	.2,559	.13,161	.12/19/2011	.05/15/2018							
049255-AG-7	ATLAS COPCO AB				.223,904	113,1620	.226,324	.200,000	.222,150	.0	(1,754)	.0	.0	5.600	3,338	MN	.1,244	.5,600	.07/07/2011	.05/22/2017							
06051G-EH-8	BANK AMER CORP				.199,130	91,8610	.183,722	.200,000	.199,173	.0	(43)	.0	.0	5.000	.5056	MN	.1,361	.5,000	.05/10/2011	.05/13/2021							
06415C-AA-7	BANK OF NOVA SCOTIA				.249,883	101,1600	.252,900	.250,000	.249,892	.0	.9	.0	.0	2,150	2,160	FA	.2,225	0	.07/26/2011	.08/03/2016							
06420T-UV-3	BANK OKLA N A TULSA				.50,000	101,1540	.50,577	.50,000	.50,000	.0	.0	.0	.0	5,750	5,750	MN	.375	.2,875	.01/24/2011	.05/15/2017							
067901-AB-4	BARRICK GOLD CORP				.229,162	122,7500	.245,500	.200,000	.224,257	.0	(2,731)	.0	.0	6,950	4,939	A0	.3,514	.13,900	.03/02/2010	.04/01/2019							
05541V-AA-4	BG ENERGY CAPITAL PLC				.324,438	103,1490	.314,604	.305,000	.323,899	.0	(599)	.0	.0	4,000	3,197	JD	.779	.6,100	.09/12/2011	.12/09/2020							
130914-AM-6	CALIFORNIA PETRO TRANSPORTATION				.15,423	102,9470	.14,413	.14,000	.14,524	.0	(139)	.0	.0	8,520	.7,208	A0	.302	.1,193	.10/14/2003	.04/01/2015							
14743R-AB-9	CASE CORP				.50,500	107,5000	.53,750	.50,000	.50,229	.0	(47)	.0	.0	7,250	.7,118	JJ	.1,682	.3,625	.01/27/2005	.01/15/2016							
22822R-AR-1	CASTLE TOWERS LLC				.160,477	111,8070	.162,120	.145,000	.160,458	.0	(19)	.0	.0	6,113	5,376	MON	.419	.739	.11/29/2011	.01/15/2040							
149123-BQ-3	CATERPILLAR INC				.101,749	133,6480	.133,648	.100,000	.101,359	.0	(144)	.0	.0	7,900	.7,644	JD	.373	.7,900	.12/04/2008	.12/15/2018							
16516T-CF-2	CHESAPEAKE ENERGY CORP				.41,671	105,5000	.43,255	.41,000	.41,600	.0	(51)	.0	.0	6,625	6,402	FA	.1,034	.2,701	.08/24/2010	.08/15/2020							
207597-ED-3	CONNECTICUT LT & PIR CO				.372,650	116,4060	.401,601	.345,000	.368,926	.0	(2,171)	.0	.0	5,650	2,336	MN	.3,303	.17,656	.09/21/2011	.05/01/2018							
21132T-AB-7	CONTINENTAL CORP.				.56,060	103,1610	.51,581	.50,000	.50,573	.0	(879)	.0	.0	8,375	6,462	FA	.1,594	.4,188	.05/20/2004	.08/15/2012							
12669E-3N-4	COUNTRYWIDE HOME LOANS		.17*		.25,125	101,7300	.25,433	.25,000	.25,119	.0	(3)	.0	.0	5,500	.5,463	MON	.27	.1,375	.09/10/2010	.10/25/2033							
225460-AF-4	CREDIT SUISSE AG				.348,198	97,9620	.342,867	.350,000	.348,359	.0	.72	.0	.0	4,375	4,387	FA	.6,253	.10,938	.08/09/2011	.08/05/2020							
2254C0-TC-1	CREDIT SUISSE NEW YORK				.104,936	103,2660	.108,429	.105,000	.104,977	.0	.16	.0	.0	5,000	5,016	MN	.685	.5,256	.05/21/2008	.05/15/2013							
22822R-AQ-3	CROWN CASTLE TOWERS LLC				.207,106	111,2380	.222,476	.200,000	.205,386	.0	(920)	.0	.0	5,495	4,891	MN	.519	.10,990	.02/03/2010	.01/15/2017							
240019-BQ-1	DAYTON PIR & LT CO				.77,156	106,9390	.80,204	.75,000	.75,754	.0	(407)	.0	.0	5,125	4,521	A0	.972	.3,844	.05/09/2008	.10/01/2013							
26441Y-AR-8	DUKE REALTY LP				.18,630	104,9440	.28,335	.27,000	.23,698	.0	(2,010)	.0	.0	6,250	16,605	MN	.220	.1,688	.01/26/2009	.05/15/2013							
263534-BG-3	E.I. DU PONT DE NEMOURS				.74,625	129,7360	.97,302	.75,000	.74,657	.0	.12	.0	.0	6,500	.6,546	MON	.27	.1,375	.09/10/2010	.10/25/2033							
292505-AB-0	ENCANA CORP				.74,481	105,2390	.78,929	.75,000	.74,813	.0	.98	.0	.0	4,750	4,897	A0	.762	.3,563	.04/10/2008	.10/15/2013							
29268B-AB-7	ENEL FIN INTL S A				.219,400	.99,7280	.199,456	.200,000	.214,705	.0	(2,201)	.0	.0	6,250	.4,763	MS	.3,715	.12,500	.10/22/2009	.09/15/2017							
293580-AA-7	ENSCO PLC				.196,050	104,5190	.209,038	.200,000	.196,297	.0	.247	.0	.0	4,700	4,953	MS	.2,794	.4,648	.03/08/2011	.03/15/2021							
29379V-AP-8	ENTERPRISE PRODUCTS OPER				.199,778	110,9940	.221,988	.200,000	.199,779	.0	.20	.0	.0	5,200	5,216	MS	.3,496	.10,400	.05/25/2010	.09/01/2020							
268789-AA-2	EON INTL FIN LTD NT				.236,122	114,4550	.257,524	.225,000	.235,713	.0	(697)	.0	.0	5,800	.6,259	A0	.2,211	.10,150	.06/21/2011	.04/30/2018							
307022-AD-5	FAMILY LAND PARTNERS				.100,414	100,5940	.100,594	.100,000	.100,340	.0	(38)	.0	.0	7,500	.7,436	MON	.354	.7,500	.12/21/2009	.09/15/2018							
340711-AT-7	FLORIDA GAS TRANSMISSION CO				.327,655	110,3640	.331,092	.300,000	.327,065	.0	(590)	.0	.0	5,450	4,138	JJ											

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

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Des.	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest						
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor ti za ti on) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
48121C-YK-6	JP MORGAN CHASE BANK					237,559	107,2330	246,636	230,000	235,578	0	(815)	0	0	6.000	5.537	AO	3,488	13,800	11/20/2009	10/01/2017
50075N-AU-8	KRAFT FOODS INC					123,632	117,5370	146,921	125,000	123,970	0	.91	0	0	6.125	6.370	FA	1,413	7,656	04/09/2009	02/01/2018
501044-CG-4	KROGER CO					219,850	119,0420	238,084	200,000	215,025	0	(2,279)	0	0	6.400	4.857	FA	4,871	12,800	10/26/2009	08/15/2017
565849-AF-3	MARATHON OIL CORP					179,452	116,8970	204,570	175,000	178,425	0	(453)	0	0	5.900	5.523	MS	3,069	10,325	09/09/2009	03/15/2018
592179-JG-1	METROPOLITAN LIFE GLOBAL FDG					100,181	105,3350	105,335	100,000	100,046	0	(34)	0	0	5.125	5.087	AO	1,167	5,125	04/16/2008	04/10/2013
61745E-E9-8	MORGAN STANLEY					50,000	98,1750	49,088	50,000	50,000	0	0	0	0	5.000	5.000	MJSD	69	2,500	09/14/2010	09/22/2019
61747Y-CF-0	MORGAN STANLEY					151,046	101,1220	151,683	150,000	150,525	0	(202)	0	0	6.000	5.839	MN	1,225	9,000	05/19/2009	05/13/2014
650094-CA-1	NEW YORK TELEPHONE CO					50,000	106,1080	53,054	50,000	50,000	0	0	0	0	6.700	6.700	MN	568	3,350	03/17/2006	11/01/2023
652482-BT-6	NEWS AMER INC					173,094	120,2980	180,447	150,000	172,011	0	(1,083)	0	0	6.900	4,483	MS	3,479	5,175	07/27/2011	03/01/2019
652482-AM-2	NEWS AMER INC					108,109	120,9940	151,243	125,000	112,005	0	1,394	0	0	7.250	10,564	MN	1,108	9,063	04/09/2009	05/18/2018
65364U-AA-4	NIAGARA MOHAWK					309,623	111,5610	334,683	300,000	309,020	0	(509)	0	0	4,881	4,815	FA	5,572	12,203	07/13/2011	08/15/2019
65504L-AC-1	NOBLE HLDG INTL LTD					322,767	109,8750	329,625	300,000	322,526	0	(241)	0	0	4,900	3,864	FA	6,166	0	11/17/2011	08/01/2020
67019E-AB-3	NSTAR					247,918	111,1530	277,883	250,000	248,402	0	165	0	0	4,500	4,598	MN	1,469	11,250	11/12/2009	11/15/2019
677050-AE-6	OGLETHORPE PWR CORP					273,238	121,7290	304,323	250,000	271,785	0	(1,381)	0	0	6.100	3,825	MS	4,533	10,675	06/21/2011	03/15/2019
677071-AM-4	OHANA MILITARY CMNTYS LLC					43,500	107,2860	53,643	50,000	44,037	0	231	0	0	5,462	6,751	AO	690	2,731	07/22/2009	10/01/2026
693304-AL-1	PECO ENERGY CO					234,519	117,4150	245,397	209,000	230,245	0	(3,043)	0	0	5,350	3,503	MS	3,758	11,182	08/02/2010	03/01/2018
718172-AA-7	PHILIP MORRIS INTL INC					234,053	118,7530	267,194	225,000	232,134	0	(937)	0	0	5,650	5,387	MN	1,624	12,713	02/02/2010	05/16/2018
69352J-AL-1	PPL ENERGY SUPPLY LLC					348,467	114,4350	357,037	312,000	347,477	0	(989)	0	0	6,500	4,422	MN	3,436	10,140	10/13/2011	05/01/2018
767201-AC-0	RIO TINTO FIN USA LTD					316,771	120,6150	349,784	290,000	315,967	0	(940)	0	0	6,500	3,238	JJ	8,744	9,750	09/15/2011	07/15/2018
77340R-AB-3	ROCKIES EXPRESS PIPELINE LLC					218,420	105,4560	210,912	200,000	208,201	0	(5,104)	0	0	6,250	3,489	JJ	5,799	12,500	12/17/2009	07/15/2013
78403D-AB-6	SBA TOWER TRUST					255,723	103,2540	258,135	250,000	254,500	0	(732)	0	0	5,101	4,716	MON	602	12,753	04/20/2010	04/15/2017
828807-CC-9	SIMON PROPERTY GROUP LP					149,670	105,9190	158,879	150,000	149,853	0	44	0	0	4,200	4,234	FA	2,643	6,300	01/19/2010	02/01/2015
881575-AA-2	TESCO PLC					99,611	115,7910	119,265	103,000	102,582	0	.59	0	0	5,500	5,582	MN	740	5,665	05/13/2009	11/15/2017
884903-BB-0	THOMSON REUTERS CORP					323,236	119,6310	326,593	273,000	320,063	0	(3,173)	0	0	6,500	3,478	JJ	8,232	5,818	07/12/2011	07/15/2018
89233P-AC-7	TOYOTA MTR CR CORP					100,945	109,6880	100,988	100,000	100,823	0	(79)	0	0	4,500	4,382	JJ	188	4,500	06/17/2010	06/17/2020
91324P-BT-8	UNITEDHEALTH GROUP INC	1				298,359	104,0070	312,021	300,000	298,379	0	20	0	0	3,375	3,440	MN	1,463	0	11/07/2011	11/15/2021
91425B-BH-0	UNIVERSITY ENTERPRISES INC					33,460	101,3340	35,467	35,000	34,444	0	295	0	0	4,850	5,819	AO	429	1,698	05/23/2008	10/01/2013
91731K-AA-8	USB CAPITAL IX					226,500	69,3410	208,023	300,000	226,907	0	524	0	0	3,539	4,971	JAGO	1,858	14,621	07/15/2010	10/29/2019
92343V-AL-8	VERIZON COMMUNICATIONS					245,397	117,8380	282,811	240,000	244,734	0	(666)	0	0	5,500	5,731	FA	5,023	13,200	05/25/2010	02/15/2018
925524-BB-5	VIACOM INC					116,640	116,6260	116,626	100,000	108,636	0	(1,788)	0	0	6,250	4,056	AO	1,059	6,250	04/19/2010	04/30/2016
927804-FC-3	VIRGINIA ELECTRIC POWER					186,388	120,5760	204,979	170,000	183,159	0	(1,509)	0	0	5,950	5,311	MS	3,006	8,925	10/26/2011	09/15/2017
92976G-AH-4	WACHOVIA BANK NA					277,313	116,6770	279,193	250,000	272,626	0	(3,335)	0	0	6,000	4,424	MN	1,958	15,000	07/30/2010	11/15/2017
929280-AA-6	WEA FINANCE LLC					286,650	114,7960	298,470	260,000	286,500	0	(150)	0	0	7,125	5,204	AO	3,962	0	12/13/2011	04/15/2018
947075-AC-1	WEATHERFORD INTL LTD					48,292	103,9650	51,983	50,000	49,423	0	450	0	0	5,150	6,159	MS	765	2,575	05/04/2009	03/15/2013
980888-AF-8	WOOLWORTHS LTD					307,267	110,3000	330,900	300,000	306,943	0	(344)	0	0	4,550	4,246	AO	3,033	6,825	06/02/2011	04/12/2021
United States						14,570,612	XXX	15,352,350	13,938,000	14,499,709	0	(46,792)	0	0	XXX	XXX	XXX	184,435	552,107	XXX	XXX
63307E-AB-3	NATIONAL BANK CANADA					249,870	101,6230	254,058	250,000	249,875	0	.5	0	0	2,200	2,211	AO	1,115	0	10/12/2011	10/19/2016
136375-BR-2	CANADIAN NATL RR					290,365	117,7060	306,036	260,000	287,757	0	(2,608)	0	0	5,550	3,656	MN	1,884	14,430	04/20/2011	05/15/2018
891145-RB-2	TORONTO DOMINION BANK					295,011	97,9030	293,709	300,000	295,119	0	.108	0	0	1,625	1,989	MS	1,463	0	11/17/2011	09/14/2016
893526-DG-5	TRANS-CANADA PL					51,943	109,8570	60,421	55,000	53,300	0	496	0	0	4,875	6,032	J	1,244	2,681	02/11/2009	01/15/2015
Canada						887,189	XXX	914,223	865,000	886,050	0	(1,999)	0	0	XXX	XXX	XXX	5,706	17,111	XXX	XXX
45074G-AA-8	IBERDROLA FIN IRELAND LTD					199,658	100,2890	200,578	200,000	199,837	0	.57	0	0	3,800	3,832	MS	2,343			

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Des.	7 Actual Cost	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 n g	5 Bond Char			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Current Year's (Amor tiza tion) Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity		
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						332,726	XXX	355,876	345,098	333,711	0	1,004	0	0	XXX	XXX	XXX	349	13,396	XXX	XXX	
05947U-W8-7	BANC AMER CMBS					12*	228,611	101,2380	222,724	220,000	228,450	0	(102)	0	0	4.891	4.664	MON	658	10,760	09/01/2010	07/10/2045
059511-AD-7	BANC AMER COML MTG					12*	269,111	105,8670	264,668	250,000	268,960	0	(156)	0	0	5.817	5.347	MON	889	14,195	11/08/2010	04/10/2049
05950E-AC-2	BANC AMER COML MTG TR					12*	284,275	105,3790	279,254	265,000	285,237	0	(211)	0	0	5.900	5.405	MON	955	15,332	08/30/2010	05/10/2045
07401D-AC-5	BEAR STEARNS COMMERCIAL MTG	2				12*	300,814	107,0170	299,648	280,000	300,751	0	(64)	0	0	5.957	5.494	MON	880	15,560	08/01/2011	06/13/2050
07387J-AD-8	BEAR STEARNS COMMERCIAL MTG	3				12*	329,848	105,1190	330,541	314,445	329,774	0	(944)	0	0	5.877	5.527	MON	1,078	4,525	09/13/2011	09/11/2038
07387B-AH-6	BEAR STEARNS COMMERCIAL MTG					12*	266,992	108,9010	272,253	250,000	266,795	0	(197)	0	0	4.871	4.468	MON	710	9,133	03/15/2011	09/11/2042
07388L-AC-4	BEAR STEARNS COMMERCIAL MTG					12*	238,359	103,9720	233,937	225,000	238,127	0	(183)	0	0	5.518	5.135	MON	724	12,415	10/21/2010	09/11/2041
07388L-AD-2	BEAR STEARNS COMMERCIAL MTG					12*	249,609	104,6580	246,340	235,377	249,304	0	(1,026)	0	0	5.530	5.141	MON	759	13,016	12/23/2010	09/11/2041
17309D-AB-9	CITIGROUP COMMERCIAL MTG					12*	209,625	102,4310	204,862	200,000	209,559	0	(66)	0	0	5.720	5.421	MON	540	9,708	02/23/2011	03/15/2049
126171-AF-4	COMM 2005-C6					12*	98,375	109,2400	109,240	100,000	98,436	0	18	0	0	5.116	5.216	MON	313	5,116	05/22/2008	06/10/2044
225470-F6-5	CREDIT SUISSE MORTGAGE CAPITAL					12*	146,446	105,2850	145,137	137,851	146,351	0	(1,255)	0	0	5.540	5.119	MON	361	4,397	04/29/2011	02/15/2039
22541S-IWK-0	CSFB MORTGAGE SECURITIES					12*	266,734	105,8610	264,653	250,000	265,967	0	(340)	0	0	5.113	4,657	MON	604	12,782	11/12/2010	07/15/2036
46625Y-ZW-6	J P MORGAN CHASE	3				12*	208,055	102,2550	206,998	202,433	208,043	0	(558)	0	0	5.476	5.298	MON	616	4,728	07/01/2011	12/12/2044
52109R-BL-4	LB-UBS COML MORTGAGE TRUST	2				12*	532,500	103,6980	518,490	500,000	532,373	0	(127)	0	0	5.713	5.300	MON	1,349	9,522	08/15/2011	09/15/2045
52108M-FR-9	LB-UBS COML MORTGAGE TRUST					12*	322,655	103,4680	312,698	302,217	322,292	0	(3,360)	0	0	5.642	5.114	MON	805	9,946	05/09/2011	03/15/2032
61750C-AD-9	MORGAN STANLEY CAP I TR					12*	250,752	101,9920	239,681	235,000	250,475	0	(174)	0	0	5.712	5.288	MON	746	13,423	09/02/2010	07/12/2044
92978P-AD-1	WACHOVIA BANK COMMERCIAL MTG					12*	212,184	103,4340	206,865	199,997	212,104	0	(80)	0	0	5.296	4,939	MON	500	7,061	04/13/2011	11/15/2048
92978P-AC-3	WACHOVIA BANK COMMERCIAL MTG					12*	268,369	104,5750	261,438	250,000	268,127	0	(171)	0	0	5.313	4,888	MON	627	13,283	10/07/2010	11/15/2048
United States Total						4,683,316	XXX	4,619,424	4,417,319	4,681,125	0	(8,996)	0	0	XXX	XXX	XXX	13,114	174,903	XXX	XXX	
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,683,316	XXX	4,619,424	4,417,319	4,681,125	0	(8,996)	0	0	XXX	XXX	XXX	13,114	174,903	XXX	XXX	
90783S-AA-0	UNION PACIFIC CORP					63,389	109,5710	76,984	70,259	64,659	0	510	0	0	4,698	5,620	JJ	1,650	3,189	01/25/2007	01/02/2024	
United States						63,389	XXX	76,984	70,259	64,659	0	510	0	0	XXX	XXX	XXX	1,650	3,189	XXX	XXX	
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						63,389	XXX	76,984	70,259	64,659	0	510	0	0	XXX	XXX	XXX	1,650	3,189	XXX	XXX	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						20,736,889	XXX	21,519,436	19,835,676	20,665,091	0	(56,217)	0	0	XXX	XXX	XXX	207,597	768,305	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						20,174,136	XXX	21,234,370	19,483,000	20,093,900	0	(48,742)	0	0	XXX	XXX	XXX	245,717	761,681	XXX	XXX	
7899999. Total - Residential Mortgage-Backed Securities						4,562,404	XXX	4,826,983	4,468,805	4,559,033	0	(18,557)	0	0	XXX	XXX	XXX	15,035	193,946	XXX	XXX	
7999999. Total - Commercial Mortgage-Backed Securities						4,683,316	XXX	4,619,424	4,417,319	4,681,125	0	(8,996)	0	0	XXX	XXX	XXX	13,114	174,903	XXX	XXX	
8099999. Total - Other Loan-Backed and Structured Securities						63,389	XXX	76,984	70,259	64,659	0	510	0	0	XXX	XXX	XXX	1,650	3,189	XXX	XXX	
8399999 - Total Bonds						29,483,245	XXX	30,757,761	28,439,384	29,398,717	0	(75,786)	0	0	XXX	XXX	XXX	275,517	1,133,719	XXX	XXX	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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		
018805-20-0	ALLIANZ SE			5,700,000	0.00	26.150	149,055	25.523	145,481	149,055	0	2,984	0	0	0	0	0	0	P1UFE	11/10/2011
00211G-20-8	AT&T INC			2,000,000	0.00	25.000	50,000	26.750	53,500	50,000	0	3,188	0	0	0	0	0	0	P1LFE	02/07/2007
05382A-20-3	AVIVA PLC CAPITAL			9,400,000	0.00	25.000	231,750	24,200	228,230	231,750	0	0	0	0	0	0	0	0	P1LFE	11/17/2011
060505-55-9	BANK OF AMERICA CORP			1,500,000	0.00	26.200	39,300	21,960	32,940	39,300	0	3,827	0	0	0	0	0	0	P3LFE	08/03/2011
203233-60-6	COMMONWEALTH REIT			8,000,000	0.00	25.000	200,000	24,490	195,920	200,000	0	6,606	0	0	0	0	0	0	P2LFE	05/26/2011
203233-50-7	COMMONWEALTH REIT			7,100,000	0.00	21,380	151,798	21,130	150,023	151,798	0	0	0	0	0	0	0	0	P2LFE	12/22/2011
253868-70-7	DIGITAL REALTY TRUST INC.			5,800,000	0.00	25.000	145,000	25,590	148,422	145,000	0	2,989	0	0	0	0	0	0	P3LFE	09/08/2011
630397-30-4	ENDURANCE SPECIALTY HLDG			7,500,000	25.00	25.000	187,500	25,490	191,175	187,500	0	7,031	0	0	0	0	0	0	P3UFE	06/22/2011
29364N-83-5	ENTERGY MISSISSIPPI			4,000,000	0.00	25.000	100,000	28,000	112,000	100,000	0	3,267	0	0	0	0	0	0	P2LFE	05/06/2011
38144G-18-4	GOLDMAN SACHS GROUP INC.			11,700,000	0.00	25.000	292,346	24,700	288,990	292,346	0	0	0	0	0	0	0	0	P2LFE	10/19/2011
404280-70-3	HSBC HLDGS PLC			4,100,000	0.00	26.300	107,830	25,750	105,575	107,830	2,082	2,082	0	0	0	0	0	0	P1LFE	08/29/2011
481228-20-3	JPMCHASE CAP XVI	0		10,000,000	0.00	23,780	247,089	25,140	251,400	247,089	0	13,613	0	0	0	0	0	0	P1LFE	07/06/2010
48248A-40-5	KKR FINL HLDGS LLC			4,200,000	0.00	25.100	105,420	25,200	105,840	105,420	0	0	0	0	0	0	0	0	P2LFE	11/10/2011
63540U-20-7	NATIONAL CITY CAP TR IV	0		10,000,000	0.00	25.250	252,500	25,530	255,300	252,500	0	20,000	0	0	0	0	0	0	P2LFE	07/01/2010
70509V-20-9	PEBBLEBROOK HOTEL			5,000,000	0.00	24,550	122,750	24,010	120,050	122,750	2,461	2,461	0	0	0	0	0	0	P2LFE	08/24/2011
74913G-30-3	QUEST CORP			6,700,000	0.00	25.000	167,500	26,400	176,880	167,500	0	2,931	0	0	0	0	0	0	P2LFE	09/14/2011
Blank State							2,549,838	XXX	2,561,726	2,549,838	4,543	70,978	0	0	0	0	0	0	XXX	XXX
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							2,549,838	XXX	2,561,726	2,549,838	4,543	70,978	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							2,549,838	XXX	2,561,726	2,549,838	4,543	70,978	0	0	0	0	0	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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	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)		
88579Y-1-1	3M CO	0		200,000	.16,346	81,730	.16,346		16,653	.0	.440	.0	.(914)	.0	.(914)	0	
002824-10-0	ABBOTT LABORATORIES	0		250,000	.14,058	56,230	.14,058		12,010	.0	.470	.0	2,080	.0	2,080	0	05/05/2009
025816-10-9	AMERICAN EXPRESS CO	0		270,000	.12,738	47,170	.12,736		12,053	.0	.194	.0	.1,148	.0	.1,148	0	06/21/2010
035710-40-9	ANNALY CAPITAL MANAGEMENT INC	0		1,100,000	.17,556	15,960	.17,556		18,116	.0	2,008	.0	.(1,730)	.0	.(1,730)	0	03/12/2008
053015-10-3	AUTOMATIC DATA PROCESSING INC			150,000	.8,102	54,010	.8,102		6,988	.59	.162	.0	.1,160	.0	.1,160	0	12/08/2010
075887-10-9	BECTON DICKINSON & CO	0		235,000	.17,559	74,720	.17,559		13,406	.0	.395	.0	.(2,303)	.0	.(2,303)	0	12/21/2009
156700-10-6	CENTURYTEL INC	0		400,000	.14,880	37,200	.14,880		10,635	.0	.1,160	.0	.(3,588)	.0	.(3,588)	0	12/29/2008
125269-10-0	CF IND'S HLDGS INC			130,000	.18,847	144,980	.18,847		21,400	.0	.40	.0	.(2,553)	.0	.(2,553)	0	11/03/2011
166764-10-0	CHEVRON TEXACO CORP.	0		300,000	.31,920	106,400	.31,920		22,212	.0	.927	.0	4,545	.0	4,545	0	01/05/2007
171232-10-1	CHUBB CORP	0		300,000	.20,766	69,220	.20,766		15,780	.117	.462	.0	2,874	.0	2,874	0	01/15/2008
17275R-10-2	CISCO SYSTEMS INC			900,000	.16,272	18,080	.16,272		16,098	.0	.0	.0	.174	.0	.174	0	12/19/2011
125896-10-0	CMS ENERGY CORP			1,000,000	.22,080	22,080	.22,080		20,723	.0	.0	.0	1,357	.0	1,357	0	11/08/2011
191216-10-0	COCA COLA CO			150,000	.10,496	69,970	.10,496		10,171	.0	.0	.0	.324	.0	.324	0	12/19/2011
205887-10-2	CONAGRA FOODS INC.			1,000,000	.26,400	26,400	.26,400		25,693	.0	.0	.0	.707	.0	.707	0	11/08/2011
20825C-10-4	CONOCOPHILLIPS	0		250,000	.18,218	72,870	.18,218		13,961	.0	.660	.0	.1,193	.0	.1,193	0	06/21/2010
24702R-10-1	DELL INC			1,100,000	.16,093	14,630	.16,093		16,429	.0	.0	.0	.(336)	.0	.(336)	0	12/19/2011
278058-10-2	EATON CORP	0		320,000	.13,930	43,530	.13,930		12,152	.0	.435	.0	.(2,312)	.0	.(2,312)	0	06/21/2010
30162A-10-8	EXELIS INC.			310,000	.2,806	9,050	.2,806		3,456	.32	.0	.0	.(651)	.0	.(651)	0	11/04/2011
30231G-10-2	EXXONMOBIL CORP.	0		340,000	.28,818	84,760	.28,818		24,066	.0	.444	.0	3,382	.0	3,382	0	03/29/2010
37033A-10-4	GENERAL MILLS INC	0		550,000	.22,226	40,410	.22,226		14,834	.0	.658	.0	2,611	.0	2,611	0	12/10/2010
42809H-10-7	HESS CORP	0		300,000	.17,040	56,800	.17,040		15,512	.30	.120	.0	.(5,922)	.0	.(5,922)	0	07/26/2010
459200-10-1	IBM CORP	0		140,000	.25,743	183,880	.25,743		12,731	.0	.406	.0	5,197	.0	5,197	0	12/10/2010
458140-10-0	INTEL CORP	0		400,000	.9,700	24,250	.9,700		5,921	.0	.313	.0	1,288	.0	1,288	0	11/14/2008
478160-10-4	JOHNSON & JOHNSON			140,000	.9,181	65,580	.9,181		7,012	.0	.315	.0	.522	.0	.522	0	10/24/2003
501044-10-1	KROGER CO	0		900,000	.21,798	24,220	.21,798		20,513	.0	.387	.0	1,674	.0	1,674	0	02/27/2008
580135-10-1	MCDONALDS CORP	0		220,000	.22,073	100,330	.22,073		13,508	.0	.557	.0	5,185	.0	5,185	0	07/26/2010
580645-10-9	MCGRAW-HILL COS INC			400,000	.17,988	44,970	.17,988		15,561	.0	.400	.0	2,427	.0	2,427	0	01/27/2011
585055-10-6	MEDTRONIC INC	0		270,000	.10,328	38,250	.10,328		10,439	.0	.252	.0	.313	.0	.313	0	11/14/2008
594918-10-4	MICROSOFT CORP			900,000	.23,364	25,960	.23,364		24,216	.0	.180	.0	.(852)	.0	.(852)	0	11/08/2011
655844-10-8	NORFOLK SOUTHERN CORP			200,000	.14,572	72,860	.14,572		14,645	.0	.0	.0	.(73)	.0	.(73)	0	11/08/2011
666807-10-2	NORTHROP GRUMMAN CORP	0		180,000	.10,526	58,480	.10,526		9,551	.0	.355	.0	.27	.0	.27	0	07/26/2010
68389X-10-5	ORACLE CORPORATION	0		100,000	.2,565	25,650	.2,565		2,787	.0	.23	.0	.(565)	.0	.(565)	0	10/12/2010
717081-10-3	PFIZER INC			1,300,000	.28,132	21,640	.28,132		25,770	.0	.0	.0	2,362	.0	2,362	0	11/08/2011
693506-10-7	PPG INDUSTRIES INC			150,000	.12,524	83,490	.12,524		13,216	.0	.0	.0	.(693)	.0	.(693)	0	11/08/2011
742718-10-9	PROCTER & GAMBLE CO	0		250,000	.16,678	66,710	.16,678		13,273	.0	.514	.0	.595	.0	.595	0	02/09/2009
867224-10-7	SUNCOR ENERGY INC			200,000	.5,766	28,830	.5,766		5,375	.0	.0	.0	.391	.0	.391	0	12/19/2011
88250B-10-4	TEXAS INSTRS INC	0		250,000	.7,278	29,110	.7,278		6,380	.0	.140	.0	.(848)	.0	.(848)	0	07/26/2010
883556-10-2	THERMO FISHER SCIENTIFIC INC	0		270,000	.12,142	44,970	.12,142		8,812	.0	.0	.0	.(2,805)	.0	.(2,805)	0	12/10/2010
872540-10-9	TJX COMPANIES, INC.	0		220,000	.14,201	64,550	.14,201		4,337	.0	.158	.0	4,435	.0	4,435	0	12/29/2008
902681-10-5	UGI CORP NEW			800,000	.23,520	29,400	.23,520		18,271	.208	.816	.0	.(1,744)	.0	.(1,744)	0	12/29/2008
907818-10-8	UNION PACIFIC CORP			100,000	.10,594	105,940	.10,594		7,335	.60	.171	.0	.1,328	.0	.1,328	0	08/27/2010
913017-10-9	UNITED TECHNOLOGIES			300,000	.21,927	73,090	.21,927		19,765	.0	.373	.0	.(1,097)	.0	.(1,097)	0	12/19/2011
902973-30-4	US BANCORP	0		530,000	.14,337	27,050	.14,337		6,465	.66	.225	.0	.42	.0	.42	0	03/11/2009
92343V-10-4	VERIZON COMMUNICATIONS			320,000	.12,838	40,120	.12,838		11,854	.0	.432	.0	1,063	.0	1,063	0	12/19/2011
931142-10-3	WAL MART STORES	0		420,000	.25,099	59,760	.25,099		22,558	.153	.575	.0	2,449	.0	2,449	0	08/27/2010
98419M-10-0	XYLEM INC			310,000	.7,409	23,900	.7,409		8,000	.31	.0	.0	.(591)	.0	.(591)	0	11/04/2011
89151E-10-9	TOTAL S.A. ADR			0.000	.0	0.000	.0		0	.56	.0	.0	.0	.0	.0	0	
450911-10-2	ITT IND'S INC IND			0.000	.0	0.000	.0		0	.14	.0	.0	.0	.0	.0	0	
United States						747,428	XXX	747,428	630,642	827	15,167	0	21,277	0	21,277	0	XXX XXX
064149-10-7	BANK OF NOVA SCOTIA	0	I.	590,000	.29,388	49,810	.29,388		29,459	.0	.787	.0	.(3,337)	.0	.(3,337)	0	L 07/26/2010
891160-50-9	TORONTO DOMINION BK ONT	I.		250,000	.18,703	74,810	.18,703		15,752	.0	.340	.0	.527	.0	.527	0	12/19/2011
99					48,090	XXX	48,090	45,212	0	1,127	0	(2,810)	0	(2,810)	0	XXX XXX	
H0023R-10-5	ACE LIMITED	F.	F.	150,000	.10,518	70,120	.10,518		10,076	.0	.0	.0	.442	.0	.442	0	U 12/19/2011
881624-20-9	TEVA PHARMACEUTICAL IND'S LTD	0	F.	340,000	.13,722	40,360	.13,722		18,298	.0	.267	.0	(4,002)	0	(4,002)	0	L 12/08/2010

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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	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	11	12	13	14	15	16		
99				24,240	XXX	24,240	28,374	0	267	0	(3,560)	0	(3,560)	0	0	XXX	XXX
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				819,759	XXX	819,759	704,228	827	16,561	0	14,907	0	14,907	0	0	XXX	XXX
172058-10-9 CINCINNATI EQUITABLE INSURANCE CO.				1,000,000,000	4,882,781	4,882	4,882,781	3,705,584	0	500,000	0	(413,410)	0	(413,410)	0	U	12/31/2007
United States				4,882,781	XXX	4,882,781	3,705,584	0	500,000	0	(413,410)	0	(413,410)	0	0	XXX	XXX
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates				4,882,781	XXX	4,882,781	3,705,584	0	500,000	0	(413,410)	0	(413,410)	0	0	XXX	XXX
872340-10-4 TCW STRATEGIC INCOME FUND INC				10,000,000	48,500	48,500	47,633	6,026	6,563	0	(3,700)	0	(3,700)	0	0	L	03/29/2010
United States				48,500	XXX	48,500	47,633	6,026	6,563	0	(3,700)	0	(3,700)	0	0	XXX	XXX
9299999. Subtotal - Mutual Funds				48,500	XXX	48,500	47,633	6,026	6,563	0	(3,700)	0	(3,700)	0	0	XXX	XXX
9799999 - Total Common Stocks				5,751,040	XXX	5,751,040	4,457,445	6,853	523,124	0	(402,203)	0	(402,203)	0	0	XXX	XXX
9899999 - Total Preferred and Common Stocks				8,300,878	XXX	8,312,766	7,007,284	11,396	594,102	0	(402,203)	0	(402,203)	0	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 Life 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
912828-ND-8	U.S. TREASURY NOTE		01/10/2011	Schwab		256,250	250,000	1,378
United States						256,250	250,000	1,378
0599999. Subtotal - Bonds - U.S. Governments						256,250	250,000	1,378
452152-HD-6	ILLINOIS STATE		03/17/2011	Schwab		50,728	50,000	.497
United States						50,728	50,000	.497
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						50,728	50,000	.497
020838-AC-5	ALPINE CALIF UN SCH DIST		04/12/2011	Schwab		98,650	100,000	2,590
102869-AG-9	BOILING GREEN OHIO STUDENT HSG		08/24/2011	Schwab		100,000	100,000	1,100
362671-AE-9	GAHANNA-JEFFERSON CITY SCHOOL		12/13/2011	Schwab		52,265	50,000	.75
560058-F3-8	MAHONING CNTY OHIO		11/03/2011	Schwab		50,813	50,000	.0
656457-JW-9	NORRISTOWN PA		12/19/2011	Crew		97,151	100,000	.805
75987L-AK-8	RENO-SPARKS INDIAN COLONY		03/29/2011	Schwab		50,920	50,000	.750
93878L-AD-9	WASHINGTON DC CONVENTION		12/20/2011	Crew		105,120	100,000	1,188
United States						554,919	550,000	6,507
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						554,919	550,000	6,507
25483V-DY-7	DISTRICT COLUMBIA - HOWARD UNIV		04/07/2011	Schwab		101,496	100,000	.0
452874-EF-3	IMPERIAL IRR DIST CALIF REV		03/22/2011	Schwab		114,850	100,000	1,363
453510-CX-5	INDEPENDENCE KANS INDL DEV		04/13/2011	Schwab		103,685	100,000	2,771
645916-2E-6	NEW JERSEY ECONOMIC DEV AUTH		04/01/2011	SCHWAB		50,000	50,000	.365
650370-AC-6	NEWARK NJ HSG AUTH		02/18/2011	Schwab		92,646	100,000	1,405
735007-AA-4	PORT OF SOUTH LOUISIANA		09/08/2011	Crew		100,000	100,000	.0
786056-BD-2	SACRAMENTO CA PENSION OBLIG		09/27/2011	Crew		253,108	250,000	.81
969126-AD-3	WILLACY CNTY TEX LOC GOVT		11/08/2011	Schwab		92,536	90,000	2,067
3137A8-PP-7	FHLMC K012		10/05/2011	Mesirow		331,570	300,000	.349
3137AH-QQ-6	FHLMC K704 A2		11/09/2011	Crew		302,984	300,000	.563
31410V-2L-3	FNMA 899079		08/03/2011	Schwab		41,864	38,955	.54
3138AD-3P-8	FNMA A10805		08/03/2011	Crew		31,541	29,950	.37
United States						1,616,279	1,558,904	9,054
3199999. Subtotal - Bonds - U.S. Special Revenues						1,616,279	1,558,904	9,054
02377V-AA-0	AMERICAN AIRLINES		12/14/2011	Schwab		102,750	100,000	1,797
02765U-CW-2	AMERICAN MUN PIR OHIO INC		05/05/2011	Schwab		26,247	25,000	.343
03523T-AV-0	ANHEUSER BUSCH INBEV		12/21/2011	Crew		236,932	207,000	2,070
03938L-AU-8	ARCELORMITTAL		07/12/2011	Crew		252,123	250,000	.4,889
00206R-AM-4	AT&T INC		12/19/2011	Crew		189,431	165,000	1,564
049255-AG-7	ATLAS COPCO AB		07/07/2011	Schwab		223,904	200,000	1,556
06051G-EH-8	BANK AMER CORP		05/10/2011	Schwab		199,130	200,000	.0
06415C-AA-7	BANK OF NOVA SCOTIA		07/26/2011	Crew		249,883	250,000	.0
06420T-JV-3	BANK OKLA N A TULSA		01/24/2011	Schwab		50,000	50,000	.575
05541V-AA-4	BG ENERGY CAPITAL PLC		09/12/2011	Crew		324,438	305,000	3,253
22822R-AR-1	CASTLE TOWERS LLC		11/29/2011	Crew		160,477	145,000	.419
207597-ED-3	CONNECTICUT LT & PIR CO		09/21/2011	Schwab		.77,225	.65,000	1,259
22546Q-AF-4	CREDIT SUISSE AG		08/09/2011	Schwab		98,518	100,000	.85
29358Q-AA-7	ENSCO PLC		03/08/2011	Mesirow		196,050	200,000	.0
268789-AA-2	EON INTL FIN LTD NT		06/21/2011	Schwab		113,032	100,000	.870
340711-AT-7	FLORIDA GAS TRANSMISSION CO		11/29/2011	Crew		327,655	300,000	3,811
36962G-3U-6	GENERAL ELECTRIC CAPITAL CORP.		04/20/2011	BNY		109,188	100,000	2,734
377372-AD-9	GLAXOSMITHKLINE CAP INC		04/20/2011	Jeffries		112,892	100,000	2,527
42217K-AS-5	HEALTH CARE REIT INC		06/21/2011	Schwab		272,290	250,000	2,935
458140-AJ-9	INTEL CORP		09/14/2011	Crew		349,167	350,000	.0
460146-CA-9	INTL PAPER CO		09/23/2011	Crew		327,749	282,000	6,414
652482-BT-6	NEWS AMER INC		07/27/2011	Crew		173,094	150,000	4,313
65364U-AA-4	NIAGARA MOHAWK		07/13/2011	Crew		108,605	100,000	2,074
65504L-AC-1	NOBLE HLDG INTL LTD		11/17/2011	Crew		322,767	300,000	4,533
677050-AE-6	OGLETHORPE PWR CORP		06/21/2011	Schwab		172,638	150,000	2,516
69352J-AL-1	PPL ENERGY SUPPLY LLC		10/13/2011	Mesirow		348,467	312,000	9,408
767201-AC-0	RIO TINTO FIN USA LTD		09/15/2011	Crew		167,745	140,000	1,643
884903-BB-0	THOMSON REUTERS CORP		07/12/2011	Crew		323,236	273,000	5,139
91324P-BT-8	UNITEDHEALTH GROUP INC		11/07/2011	Crew		298,359	300,000	.0
927804-FC-3	VIRGINIA ELECTRIC POWER		10/26/2011	Mesirow		23,961	20,000	.152
929280-AA-6	WEA FINANCE LLC		12/13/2011	Crew		286,650	260,000	3,139
980888-AF-8	WOOLWORTHS LTD		06/02/2011	Schwab		307,287	300,000	2,085
16162W-FF-1	CHASE MTG FIN TR		03/17/2011	Schwab		26,000	26,000	.83

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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
172973-ZU-6	CITICORP MORTGAGE SECURITIES		04/01/2011	Schwab		64,350	65,000	30
172973-UT-4	CITICORP MORTGAGE SECURITIES		03/17/2011	Schwab		20,000	20,000	64
76111J-5U-4	RESIDENTIAL FDC MTG SECs		05/26/2011	Schwab	130,513	136,000		111
07401D-AC-5	BEAR STEARNS COMMERCIAL MTG		08/01/2011	Crew	300,814	280,000		139
07387J-AD-8	BEAR STEARNS COMMERCIAL MTG		09/13/2011	Crew	349,275	332,965		815
07387B-AH-6	BEAR STEARNS COMMERCIAL MTG		03/15/2011	Mesirow	266,992	250,000		575
17309D-AB-9	CITIGROUP COMMERCIAL MTG		02/23/2011	Mesirow	209,625	200,000		859
225470-F6-5	CREDIT SUISSE MORTGAGE CAPITAL		04/29/2011	Mesirow	167,987	158,128		25
46625Y-ZW-6	J P MORGAN CHASE		07/01/2011	Schwab	229,692	223,485		204
52109R-BL-4	LB-UBS COML MORTGAGE TRUST		08/15/2011	Schwab	532,500	500,000		555
52108M-FR-9	LB-UBS COML MORTGAGE TRUST		05/09/2011	Crew	374,772	351,033		56
92978P-AD-1	WACHOVIA BANK COMMERCIAL MTG		04/13/2011	Mesirow	212,188	200,000		500
United States						9,416,596	8,791,611	76,121
63307E-AB-3	NATIONAL BANK CANADA	C	10/12/2011	Mesirow		249,870	250,000	0
136375-BR-2	CANADIAN NATL RR	C	04/20/2011	KEY		290,365	260,000	6,453
891145-RB-2	TORONTO DOMINION BANK	C	11/17/2011	Crew		295,011	300,000	921
Canada						835,246	810,000	7,374
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,251,842	9,601,611	83,496
8399997. Total - Bonds - Part 3						12,730,018	12,010,516	100,932
8399998. Total - Bonds - Part 5						651,998	652,000	7,695
8399999. Total - Bonds						13,382,016	12,662,516	108,627
018805-20-0	ALLIANZ SE		11/10/2011	Mesirow	5,700,000	149,055	25,00	0
05382A-20-3	AVIVA PLC CAPITAL		12/06/2011	Mesirow	9,400,000	231,750	50,00	0
060505-55-9	BANK OF AMERICA CORP		08/03/2011	Mesirow	7,000,000	183,400	25,00	0
203233-60-6	COMMONWEALTH REIT		05/26/2011	Mesirow	8,000,000	200,000	0,00	0
203233-50-7	COMMONWEALTH REIT		12/22/2011	Mesirow	7,100,000	151,798	25,00	0
253868-70-7	DIGITAL REALTY TRUST INC		09/08/2011	Mesirow	5,800,000	145,000	25,00	0
G30397-30-4	ENDURANCE SPECIALTY HLDG		06/22/2011	Mesirow	7,500,000	187,500	25,00	0
29364N-83-5	ENTERGY MISSISSIPPI		05/06/2011	Mesirow	4,500,000	112,500	0,00	0
38144G-18-4	GOLDMAN SACHS GROUP INC		11/10/2011	Mesirow	11,700,000	292,346	50,00	0
404280-70-3	HSBC HLDGS PLC		08/29/2011	Mesirow	4,100,000	107,830	25,00	0
481228-20-3	JPMCHASE CAP XVI		05/13/2011	Mesirow	5,700,000	144,780	25,00	0
48248A-40-5	KKR FINL HLDGS LLC		11/10/2011	Mesirow	4,200,000	105,420	25,00	0
70509V-20-9	PEBBLEBROOK HOTEL		08/26/2011	Mesirow	5,000,000	122,750	50,00	0
74913G-30-3	QWEST CORP		09/14/2011	Mesirow	7,700,000	192,500	25,00	0
United States Total						2,326,629	XXX	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,326,629	XXX	0
8999997. Total - Preferred Stocks - Part 3						2,326,629	XXX	0
8999998. Total - Preferred Stocks - Part 5						2,487,500	XXX	0
8999999. Total - Preferred Stocks						4,814,129	XXX	0
035710-40-9	ANALYST CAPITAL MANAGEMENT INC		11/08/2011	Schwab	300,000	4,950		0
125269-10-0	CF INDs HLDGS INC		12/19/2011	Schwab	130,000	21,400		0
17275R-10-2	CISCO SYSTEMS INC		12/19/2011	Schwab	900,000	16,098		0
125896-10-0	CMS ENERGY CORP		11/08/2011	Schwab	1,000,000	20,723		0
191216-10-0	COCA COLA CO		12/19/2011	Schwab	150,000	10,171		0
205887-10-2	CONAGRA FOODS INC		11/08/2011	Schwab	1,000,000	25,693		0
24702R-10-1	DELL INC		12/19/2011	Schwab	1,100,000	16,429		0
30162A-10-8	EXELIS INC		11/04/2011	Issuer	310,000	3,456		0
30231G-10-2	EXXONMOBIL CORP		11/08/2011	Schwab	100,000	7,888		0
580645-10-9	MCGRAW-HILL COS INC		01/27/2011	SCHWAB	400,000	15,561		0
594918-10-4	MICROSOFT CORP		11/08/2011	Schwab	900,000	24,216		0
655844-10-8	NORFOLK SOUTHERN CORP		11/08/2011	Schwab	200,000	14,645		0
717081-10-3	Pfizer INC		11/08/2011	Schwab	1,300,000	25,770		0
693506-10-7	PPG INDUSTRIES INC		11/08/2011	Schwab	150,000	13,216		0
867224-10-7	SUNCOR ENERGY INC		12/19/2011	Schwab	200,000	5,375		0
913017-10-9	UNITED TECHNOLOGIES		12/19/2011	Schwab	100,000	7,280		0
92343V-10-4	VERIZON COMMUNICATIONS		12/19/2011	Schwab	100,000	3,904		0
98419M-10-0	XYLEM INC		11/04/2011	Issuer	310,000	8,000		0
Other Country						244,775	XXX	0
064149-10-7	BANK OF NOVA SCOTIA	C	09/13/2011	Schwab	200,000	10,417		0

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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
89160-50-9	TORONTO DOMINION BK ONT	C.....	12/19/2011	Schwab	100,000	7,029	0	0
Canada						17,446	XXX	0
H0023R-10-5	ACE LIMITED	F.....	12/19/2011	Schwab	150,000	10,076	0	0
Other Countries Total						10,076	XXX	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						272,297	XXX	0
9799997. Total - Common Stocks - Part 3						272,297	XXX	0
9799998. Total - Common Stocks - Part 5						17,243	XXX	0
9799999. Total - Common Stocks						289,540	XXX	0
9899999. Total - Preferred and Common Stocks						5,103,669	XXX	0
9999999 - Totals						18,485,685	XXX	108,627

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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 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								
912828-NU-0	U.S. TREASURY NOTE		05/01/2011	Mesirow			.55,129	.55,000	.54,968	.54,972	0	.4	0	.4	0	.54,976	.0	.153	.153	.303	.08/15/2013	
912828-PL-8	U.S. TREASURY NOTE		05/01/2011	Mesirow			.199,518	.200,000	.198,313	.198,315	0	.196	0	.196	0	.198,510	.0	.1,008	.1,008	.579	.12/15/2013	
912828-ES-5	U.S. TREASURY NOTE		01/18/2011	Maturity			.100,000	.100,000	.98,605	.99,984	0	.16	0	.16	0	.100,000	.0	.0	.0	.2,125	.01/15/2011	
912828-FA-3	U.S. TREASURY NOTE		03/31/2011	Maturity			.100,000	.100,000	.100,626	.100,043	0	(43)	0	(43)	0	.100,000	.0	.0	.0	.2,375	.03/31/2011	
United States							454,647	455,000	452,512	453,312	0	0	173	0	173	0	453,486	0	1,161	1,161	5,382	XXX
0599999. Subtotal - Bonds - U.S. Governments							454,647	455,000	452,512	453,312	0	0	173	0	173	0	453,486	0	1,161	1,161	5,382	XXX
074851-MN-3	BEAVER CNTY PA		12/15/2011	Maturity			.60,000	.60,000	.60,600	.60,180	0	(180)	0	(180)	0	.60,000	.0	.0	.0	.3,000	.12/15/2011	
196479-JD-2	COLORADO HSG & FIN AUTH		01/14/2011	Mesirow			.115,173	.115,000	.100,051	.105,180	0	.32	0	.32	0	.105,211	.0	.9,961	.9,961	.1,208	.05/01/2032	
232263-GV-9	CUYAHOGA CNTY OHIO ECONOMIC		09/01/2011	Schwab			.106,000	.100,000	.99,000	.99,005	0	.67	0	.67	0	.99,073	.0	.6,927	.6,927	.3,944	.12/01/2019	
36005R-AB-5	FULTON CNTY GA DEP AUTH LOC		03/15/2011	Call			.30,000	.30,000	.29,063	.29,197	0	.48	0	.48	0	.29,245	.0	.755	.755	.863	.03/01/2014	
54438E-JW-9	LOS ANGELES CALIF CNTY REDEV		09/01/2011	Call			.5,000	.5,000	.4,597	.4,646	0	.50	0	.50	0	.4,696	.0	.304	.304	.297	.09/01/2017	
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	
725303-AC-5	PITTSBURGH URBAN REDEVELOPMENT		10/13/2011	Call			.41,225	.40,000	.40,000	.40,000	0	0	0	0	0	.40,000	.0	.1,225	.1,225	.3,754	.05/01/2019	
725303-AB-7	PITTSBURGH URBAN REDEVELOPMENT		10/17/2011	Call			.103,500	.100,000	.100,000	.100,000	0	0	0	0	0	.100,000	.0	.3,500	.3,500	.8,075	.05/01/2019	
79729P-BQ-0	SAN DIEGO CALIF PUB FACS		10/01/2011	Call			.5,000	.5,000	.4,731	.4,751	0	.8	0	.8	0	.4,759	.0	.241	.241	.149	.10/01/2017	
787175-CB-2	ST ALBANS W VA WTRWKS & SWR		01/15/2011	Broker			.50,000	.50,000	.50,000	.50,000	0	0	0	0	0	.50,000	.0	0	0	.0	.12/01/2020	
86606K-AP-7	SUMMIT CNTY OH PORT AUTH BD		11/02/2011	Call			.50,000	.50,000	.41,551	.42,085	0	102	0	102	0	.42,188	.0	.7,812	.7,812	.1,563	.05/15/2026	
United States							615,898	605,000	.579,593	.585,044	0	0	127	0	127	0	.585,171	0	30,727	30,727	.23,635	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							615,898	605,000	.579,593	.585,044	0	0	127	0	127	0	.585,171	0	30,727	30,727	.23,635	XXX
65037Q-AD-4	NEWARK NJ HSG AUTH SPL		09/27/2011	Mesirow			.45,000	.50,000	.43,316	.44,127	0	.263	0	.263	0	.44,390	.0	.610	.610	.2,529	.12/01/2021	
31398A-AM-1	FANNIE MAE		09/01/2011	Mesirow			.492,732	.480,000	.485,088	.484,943	0	(706)	0	(706)	0	.484,237	.0	.8,495	.8,495	.6,933	.10/26/2015	
3128PR-LS-6	FEDERAL HOME LOAN MORTGAGE		12/15/2011	Redemption			.28,376	.28,376	.29,458	.28,534	0	(158)	0	(158)	0	.28,376	.0	0	0	.602	.05/01/2025	
312931-4A-3	FGLMC A85317		12/15/2011	Redemption			.53,696	.53,696	.53,856	.53,783	0	(87)	0	(87)	0	.53,696	.0	0	0	.1,795	.04/01/2039	
3128LX-QC-7	FGLMC G02251		12/15/2011	Redemption			.40,365	.40,365	.43,360	.40,943	0	(578)	0	(578)	0	.40,365	.0	0	0	.1,139	.08/01/2036	
3128PO-K9-1	FGLMC J11220		12/15/2011	Redemption			.37,662	.37,662	.39,175	.37,833	0	(171)	0	(171)	0	.37,662	.0	0	0	.713	.11/01/2024	
3128KII-TJ-2	FHLB A65953		12/15/2011	Redemption			.17,824	.17,824	.18,013	.17,842	0	(18)	0	(18)	0	.17,824	.0	0	0	.534	.10/01/2037	
31371N-V4-4	FNMA 257235		12/27/2011	Redemption			.29,028	.29,028	.30,987	.29,304	0	(276)	0	(276)	0	.29,028	.0	0	0	.741	.06/01/2023	
31402D-JS-0	FNMA 725773		12/27/2011	Redemption			.38,622	.38,622	.38,737	.38,638	0	(15)	0	(15)	0	.38,622	.0	0	0	.1,075	.09/01/2034	
31403C-YH-8	FNMA 745112		12/27/2011	Redemption			.15,178	.15,178	.15,719	.15,246	0	(68)	0	(68)	0	.15,178	.0	0	0	.430	.10/01/2035	
31403D-P9-4	FNMA 745748		12/27/2011	Redemption			.31,514	.31,514	.30,830	.31,408	0	106	0	106	0	.31,514	.0	0	0	.826	.07/01/2036	
31403O-02-9	FNMA 754773		12/27/2011	Redemption			.17,351	.17,351	.17,554	.17,382	0	(31)	0	(31)	0	.17,351	.0	0	0	.501	.01/01/2019	
31404N-FW-1	FNMA 773381		12/27/2011	Redemption			.7,485	.7,485	.7,015	.7,429	0	56	0	56	0	.7,485	.0	0	0	.232	.05/01/2034	
31406V-R2-4	FNMA 821405		12/27/2011	Redemption			.16,694	.16,694	.16,853	.16,719	0	(25)	0	(25)	0	.16,694	.0	0	0	.582	.05/01/2035	
31408A-E4-8	FNMA 845355		12/27/2011	Redemption			.20,911	.20,911	.21,355	.20,961	0	(50)	0	(50)	0	.20,911	.0	0	0	.673	.01/01/2036	
31408D-QG-2	FNMA 848355		12/27/2011	Redemption			.27,383	.27,383	.27,041	.27,336	0	48	0	48	0	.27,383	.0	0	0	.566	.08/01/2035	
31408E-C8-3	FNMA 848895		12/27/2011	Redemption			.27,173	.27,173	.28,077	.27,290	0	(118)	0	(118)	0	.27,173	.0	0	0	.925	.01/01/2036	
31408G-VU-8	FNMA 851227		12/27/2011	Redemption			.17,488	.17,488	.17,920	.17,543	0	(54)	0	(54)	0	.17,488	.0	0	0	.627	.05/01/2036	
31408J-D9-9	FNMA 852528		12/27/2011	Redemption			.32,452	.32,452	.31,341	.32,182	0	270	0	270	0	.32,452	.0	0	0	.745	.05/01/2036	
31409G-JX-5	FNMA 870678		12/27/2011	Redemption			.22,083	.22,083	.23,481	.22,243	0	(160)	0	(160)	0	.22,083	.0	0	0	.674	.12/01/2021	
31410F-4Z-5	FNMA 888340		12/27/2011	Redemption			.21,158	.21,158	.21,833	.21,248	0	(89)	0	(89)	0	.21,158	.0	0	0	.547	.08/01/2036	
31410G-BC-6	FNMA 888435		12/27/2011	Redemption			.14,453	.14,453	.14,638	.14,493	0	(39)	0	(39)	0	.14,453	.0	0	0	.435	.06/01/2022	
31410G-W9-0	FNMA 889072		12/27/2011	Redemption			.20,211	.20,211	.20,843	.20,320	0	(109)	0	(109)	0	.20,211	.0	0	0	.659	.12/01/2037	
31410K-XR-0	FNMA 889988		12/27/2011	Redemption			.25,682	.25,68														

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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							
3128LX-J7-6	FNMA G02086		12/15/2011	Redemption		14,581	14,349	14,538	0	43	0	.43	0	14,581	.0	.0	.0	.0	.0	.345	.02/01/2036
36202E-SB-6	GNMA 004111		12/20/2011	Redemption		10,839	10,839	10,940	0	10,852	0	(13)	0	10,839	.0	.0	.0	.0	.0	.306	.04/20/2038
36202E-RS-0	GNMA 004097		12/20/2011	Redemption		6,484	6,484	6,446	6,479	0	.5	0	.5	6,484	.0	.0	.0	.0	.0	.168	.03/20/2038
362170-SY-9	GNMA 208535		12/15/2011	Redemption .....		.700	.700	.645	.692	0	.8	0	.8	.700	.0	.0	.0	.0	.0	.14	.05/15/2017
36205B-YU-0	GNMA 386023X		10/17/2011	Redemption		31,591	31,591	28,070	29,389	0	2,202	0	2,202	31,591	.0	.0	.0	.0	.0	.1,551	.04/15/2024
36207J-LY-7	GNMA 433343		12/15/2011	Redemption .....		.56	.56	.56	.56	0	0	0	0	.56	.0	.0	.0	.0	.0	.2	.12/15/2026
36207X-L5-9	GNMA 445048		12/15/2011	Redemption		3,610	3,610	3,604	3,604	0	.6	0	.6	3,610	.0	.0	.0	.0	.0	.25	.01/15/2027
36208I-TL-7	GNMA 463255		12/15/2011	Redemption		3,113	3,113	3,142	3,116	0	(3)	0	(3)	3,113	.0	.0	.0	.0	.0	.134	.02/15/2037
36210N-MM-8	GNMA 497264X		12/15/2011	Redemption		6,940	6,940	6,884	6,930	0	10	0	10	6,940	.0	.0	.0	.0	.0	.142	.12/15/2028
36200N-KA-8	GNMA 605189		12/15/2011	Redemption		4,690	4,690	4,757	4,695	0	(5)	0	(5)	4,690	.0	.0	.0	.0	.0	.213	.04/15/2034
36202F-DW-3	GNMA II 004617M		12/20/2011	Redemption		9,044	9,044	9,165	9,051	0	(7)	0	(7)	9,044	.0	.0	.0	.0	.0	.242	.01/20/2040
36202E-JH-3	GNMA II 3864		12/20/2011	Redemption		10,613	10,613	10,589	10,609	0	4	0	4	10,613	.0	.0	.0	.0	.0	.295	.06/20/2036
36202E-MA-4	GNMA II 3953		12/20/2011	Redemption		4,660	4,660	4,642	4,657	0	3	0	3	4,660	.0	.0	.0	.0	.0	.133	.02/20/2037
36202E-NP-0	GNMA II 3998		12/20/2011	Redemption		7,606	7,606	7,535	7,597	0	10	0	10	7,606	.0	.0	.0	.0	.0	.225	.06/20/2037
36202E-QL-6	GNMA II 4059		12/20/2011	Redemption		9,088	9,088	9,066	9,085	0	3	0	3	9,088	.0	.0	.0	.0	.0	.251	.12/20/2037
United States						1,672,278	1,659,291	1,677,309	1,657,790	0	(2,789)	0	(2,789)	1,660,120	0	0	12,158	12,158	40,234	XXX	
3199999. Subtotal - Bonds - U.S. Special Revenues						1,672,278	1,659,291	1,677,309	1,657,790	0	(2,789)	0	(2,789)	1,660,120	0	0	12,158	12,158	40,234	XXX	
05348E-AE-9	AVALONBAY COMMNTYS INC MEDIUM		09/01/2011	Maturity		35,000	35,000	35,243	35,056	0	(56)	0	(56)	35,000	.0	.0	0	0	0	2,319	.09/15/2011
05523U-AA-8	BAE SYSTEMS HOLDINGS INC		12/15/2011	Maturity		105,000	105,000	104,258	104,741	0	259	0	259	105,000	.0	.0	0	0	0	.6,720	.12/15/2011
06051G-DY-2	BANK AMER FDG CORP		05/01/2011	Mesirow		171,140	150,000	152,561	151,808	0	(178)	0	(178)	151,630	0	19,509	19,509	5,470	.05/15/2014		
130914-AM-6	CALIFORNIA PETRO TRANSPORTATION		04/01/2011	Call		4,000	4,000	4,407	4,189	0	(10)	0	(10)	4,180	0	(180)	0	0	0	.170	.04/01/2015
165167-CF-2	CHESAPEAKE ENERGY CORP		05/01/2011	Call		9,810	9,000	9,147	9,143	0	(4)	0	(4)	9,139	0	.671	.671	.422	.08/15/2020		
248019-AC-5	DELUXE CORP		03/15/2011	Call		52,250	50,000	49,670	49,678	0	33	0	33	49,711	0	2,539	2,539	.625	.12/15/2012		
254063-AM-2	DILLARD DEPT. STORES		08/05/2011	Maturity		50,000	50,000	50,000	50,000	0	0	0	0	50,000	0	0	0	0	0	.4,563	.08/01/2011
25459H-AD-7	DIRECTV HLD/FIN		06/27/2011	Call		204,250	200,000	206,500	205,313	0	(970)	0	(970)	204,343	0	(93)	(93)	.6,375	.06/15/2015		
36962G-S9-6	GENERAL ELECTRIC CAPITAL CORP.		11/02/2011	Call		100,000	100,000	99,606	102,666	0	(306)	0	(306)	102,380	0	(2,380)	(2,380)	.6,000	.11/28/2017		
41011W-AH-3	JOHN HANCOCK		03/15/2011	Maturity		50,000	50,000	52,594	50,155	0	(155)	0	(155)	50,000	0	0	0	0	0	.1,625	.03/01/2011
635405-AW-3	NATIONAL CITY CORP		02/01/2011	Maturity		100,000	100,000	90,263	99,620	0	380	0	380	100,000	0	0	0	0	0	.2,000	.02/01/2011
655844-AU-2	NORFOLK SOUTHERN		05/01/2011	Mesirow		83,143	75,000	75,029	75,011	0	(1)	0	(1)	75,010	0	8,133	8,133	.8,133	.09/17/2014		
670346-AJ-4	NUCOR CORP		03/15/2011	Broker		54,032	50,000	49,695	49,841	0	13	0	13	49,854	0	4,177	4,177	.736	.06/01/2013		
67766Y-AB-4	OHIO ST WATER AUTHORITY		01/10/2011	Broker		100,520	100,000	88,827	91,616	0	62	0	62	91,678	0	8,842	8,842	.2,546	.07/15/2015		
74407M-5Y-7	PROVIDIAN NATIONAL BANK		10/24/2011	Call		35,000	35,000	35,000	35,000	0	0	0	0	35,000	0	0	0	0	0	1,873	.10/24/2011
771196-AQ-5	ROCHE HLDGS INC		07/15/2011	Mesirow		164,422	150,000	153,842	152,705	0	(438)	0	(438)	152,267	0	12,154	12,154	.5,654	.03/01/2014		
78572M-AC-9	SABMILLER PLC		05/01/2011	Mesirow		75,499	75,000	77,408	75,373	0	(284)	0	(284)	75,089	0	410	410	.4,095	.07/01/2011		
824348-AL-0	SHERWIN-WILLIAMS		01/15/2011	Mesirow		90,104	80,000	80,300	80,291	0	(1)	0	(1)	80,290	0	9,814	9,814	.2,655	.02/01/2027		
914258-BH-0	UNIVERSITY ENTERPRISES INC		10/03/2011	Call		15,000	15,000	14,340	14,635	0	95	0	95	14,730	0	270	270	.728	.10/01/2013		
000780-MU-7	ABN AMRO MORTGAGE CORP		11/28/2011	Redemption		76,765	78,000	69,225	70,351	0	3,169	0	3,169	73,520	0	3,245	3,245	.4,260	.10/25/2033		
05948X-IV-9	BANC AMER MTG SECs INC		06/27/2011	Redemption		9,917	10,000	7,500	7,738	0	399	0	399	8,137	0	1,780	1,780	.298	.11/25/2033		
05948X-IV-9	BANC AMER MTG SECs INC		12/27/2011	Redemption		4,902	4,902	3,658	4,685	0	217	0	217	4,902	0	0	0	0	0	.140	.11/25/2033
36228F-20-8	GSR 2004-6F 3A3		11/28/2011	Redemption		145,657	145,631	131,163	131,857	0	4,526	0	4,526	136,384	0	9,273	9,273	.7,013	.05/25/2034		
362420-W3-3	GSR MORTGAGE LOAN TRUST		11/02/2011	Redemption		23,391	26,153	25,891	25,900	0	99	0	99	26,000	0	(2,608)	(2,608)	.1,165	.04/25/2020		
55265K-6E-4	MASTER ASSET TRUST		11/02/2011	Redemption		54,318	55,469	51,309	51,456	0	382	0	382	51,838	0	2,480	2,480	.2,480	.02/25/2034		
76111J-M6-8	RESIDENTIAL FDG MTG		11/02/2011	Redemption		6,091	6,156	5,663	5,770	0	146	0	146	5,915	0	.176	.176	.243	.02/25/2018		
92922F-QH-4	WAMU MTG CERT 2004-S2		11/02/2011																		

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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 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							
8399998. Total - Bonds - Part 5						660,907	652,000	651,998		0	362	0	362	0	652,360	0	8,548	8,548	18,028	XXX	
8399999. Total - Bonds						5,449,188	5,355,207	5,306,572	4,538,415	0	5,491	0	5,491	0	5,310,175	0	139,013	139,013	169,357	XXX	
04623A-30-4 ... ASSURED GUARANTY			08/05/2011	Mesirow	7,000,000	157,197	0.00	148,750	148,750	0	0	0	0	0	148,750	0	8,447	8,447	8,203		
060505-55-9 ... BANK OF AMERICA CORP			11/18/2011	Mesirow	5,500,000	133,297	0.00	144,100	144,100	0	0	0	0	0	144,100	0	(10,803)	(10,803)	2,641		
29364W-40-5 ... ENTERGY LOUISIANA LLC			03/15/2011	Mesirow	5,000,000	125,498	0.00	123,750	123,750	0	0	0	0	0	123,750	0	1,748	1,748	2,285		
29364N-83-5 ... ENTERGY MISSISSIPPI			12/06/2011	Mesirow	500,000	13,315	0.00	12,500	12,500	0	0	0	0	0	12,500	0	815	815	408		
49446R-82-8 ... KIMCO REALTY CORP			02/10/2011	Mesirow	13,000,000	319,144	0.00	323,100	323,100	0	0	0	0	0	323,100	0	(3,956)	(3,956)	8,409		
74913G-30-3 ... QWEST CORP			11/18/2011	Mesirow	1,000,000	25,400	0.00	25,000	25,000	0	0	0	0	0	25,000	0	400	400	0		
United States						773,850	XXX	777,200	595,600	0	0	0	0	0	777,200	0	(3,350)	(3,350)	21,947	XXX	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						773,850	XXX	777,200	595,600	0	0	0	0	0	777,200	0	(3,350)	(3,350)	21,947	XXX	
8999997. Total - Preferred Stocks - Part 4						773,850	XXX	777,200	595,600	0	0	0	0	0	777,200	0	(3,350)	(3,350)	21,947	XXX	
8999998. Total - Preferred Stocks - Part 5						2,519,987	XXX	2,487,500		0	0	0	0	0	2,487,500	0	32,487	32,487	72,837	XXX	
8999999. Total - Preferred Stocks						3,293,837	XXX	3,264,700	595,600	0	0	0	0	0	3,264,700	0	29,137	29,137	94,784	XXX	
88579Y-10-1 ... 3M CO			02/01/2011	Broker	50,000	4,480	4,075	4,315	(240)	0	0	0	(240)	0	4,075	0	405	405	0		
001055-10-2 ... AFLAC INC.			12/19/2011	SCHWAB	200,000	8,106	2,650	11,286	(8,636)	0	0	0	(8,636)	0	2,650	0	5,456	5,456	246		
039483-10-2 ... ARCHER-DANIELS MIDLAND			11/08/2011	SCHWAB	700,000	20,650	19,383	21,056	(1,673)	0	0	0	(1,673)	0	19,383	0	1,267	1,267	336		
081437-10-5 ... BEMIS INC			11/03/2011	Schwab	300,000	8,452	6,624	9,798	(3,174)	0	0	0	(3,174)	0	6,624	0	1,829	1,829	216		
219350-10-5 ... CORNING INC			11/08/2011	SCHWAB	1,000,000	14,705	15,924	19,320	(3,396)	0	0	0	(3,396)	0	15,924	0	(1,219)	(1,219)	150		
248019-10-1 ... DE LUXE CORP			12/19/2011	SCHWAB	150,000	3,314	3,403	3,453	(50)	0	0	0	(50)	0	3,403	0	(89)	(89)	150		
263534-10-9 ... DU PONT DE NEMOURS			11/08/2011	SCHWAB	200,000	9,771	7,791	9,976	(2,185)	0	0	0	(2,185)	0	7,791	0	1,980	1,980	246		
35906A-10-8 ... FRONTIER COMMUNICATIONS			12/19/2011	SCHWAB	52,000	242	517	506	12	0	0	0	12	0	517	0	(276)	(276)	39		
370334-10-4 ... GENERAL MILLS INC			01/27/2011	Mesirow	350,000	12,354	9,657	12,416	(2,759)	0	0	0	(2,759)	0	9,657	0	2,697	2,697	84		
428236-10-3 ... HEWLETT PACKARD CO			11/08/2011	SCHWAB	300,000	8,289	10,667	12,630	(1,963)	0	0	0	(1,963)	0	10,667	0	(2,378)	(2,378)	96		
443683-10-7 ... HUDSON CITY BANCORP INC			01/27/2011	Schwab	1,000,000	11,035	13,053	12,740	313	0	0	0	313	0	13,053	0	(2,018)	(2,018)	0		
459200-10-1 ... IBM CORP			02/01/2011	Broker	50,000	8,050	4,428	7,338	(2,910)	0	0	0	(2,910)	0	4,428	0	3,621	3,621	0		
450911-10-2 ... ITT IND'S INC IND			11/08/2011	SCHWAB	400,000	19,504	19,413	20,844	(1,431)	0	0	0	(1,431)	0	19,413	0	91	91	333		
549271-10-4 ... LUBRIZOL CORP			09/01/2011	SCHWAB	50,000	6,750	3,835	5,344	(1,509)	0	0	0	(1,509)	0	3,835	0	2,915	2,915	54		
594918-10-4 ... MICROSOFT CORP			05/20/2011	Schwab	450,000	11,069	12,237	12,564	(327)	0	0	0	(327)	0	12,237	0	(1,167)	(1,167)	144		
666807-10-2 ... NORTHROP GRUMMAN CORP			04/01/2011	SCHWAB	0.000	1,023	1,023	1,161	(138)	0	0	0	(138)	0	1,023	0	0	0	0		
681919-10-6 ... OMNICOM GROUP INC			02/01/2011	Broker	300,000	13,824	6,666	13,740	(7,074)	0	0	0	(7,074)	0	6,666	0	7,159	7,159	60		
69331C-10-8 ... PG & E CORP			11/08/2011	Schwab	260,000	10,440	11,386	12,438	(1,052)	0	0	0	(1,052)	0	11,386	0	(947)	(947)	473		
883556-10-2 ... THERMO FISHER SCIENTIFIC INC			01/27/2011	Mesirow	300,000	17,310	11,666	16,608	(4,942)	0	0	0	(4,942)	0	11,666	0	5,644	5,644	0		
89151E-10-9 ... TOTAL S.A. ADR			12/19/2011	SCHWAB	100,000	4,749	5,070	5,348	(278)	0	0	0	(278)	0	5,070	0	(321)	(321)	178		
902681-10-5 ... UGI CORP NEW			02/01/2011	Broker	300,000	9,804	6,946	9,474	(2,528)	0	0	0	(2,528)	0	6,946	0	2,858	2,858	75		
United States						203,922	XXX	176,415	222,355	(45,940)	0	0	(45,940)	0	176,415	0	27,507	27,507	2,880	XXX	
881624-20-9 ... TEVA PHARMACEUTICAL IND'S LTD		F	11/08/2011	SCHWAB	150,000	6,197	9,570	7,820	1,750	0	0	0	1,750	0	9,570	0	(3,373)	(3,373)	92	XXX	
Other Country						6,197	XXX	9,570	7,820	1,750	0	0	0	1,750	0	9,570	0	(3,373)	(3,373)	92	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						210,118	XXX	185,985	230,175	(44,190)	0	0	(44,190)	0	185,985	0	24,134	24,134	2,972	XXX	
9799997. Total - Common Stocks - Part 4						210,118	XXX	185,985	230,175	(44,190)	0	0	(44,190)	0	185,985	0	24,134	24,134	2,972	XXX	
9799998. Total - Common Stocks - Part 5						13,632	XXX	17,243	0	0	0	0	0	0	0	17,243	0	(3,611)	(3,611)	150	XXX
9799999. Total - Common Stocks						223,751	XXX	203,228	230,175	(44,190)	0	0	(44,190)	0	203,228	0	20,523	20,523	3,122	XXX	
9899999. Total - Preferred and Common Stocks						3,517,587	XXX	3,467,928	825,775	(44,190)	0	0	(44,190)	0	3,467,928	0	49,660	49,660	97,906	XXX	
9999999 - Totals						8,966,775	XXX	8,774,500	5,364,189	(44,190)	5,491	0	(38,699)	0	8,778,103	0	188,673	188,673	267,263	XXX	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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 Actual Cost	10 Book/ Adjusted Carrying Value at Disposal	11 Consid- eration	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 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
912828-0J-2 ...	U.S. TREASURY NOTE		03/07/2011	Mesirow	05/01/2011	Mesirow	80,000	79,741	81,328	79,749	0	8	0	8	0	0	1,579	1,579	333	46
United States							80,000	79,741	81,328	79,749	0	8	0	8	0	0	1,579	1,579	333	46
0599999. Subtotal - Bonds - U.S. Governments							80,000	79,741	81,328	79,749	0	8	0	8	0	0	1,579	1,579	333	46
574369-AA-2 ... MARYSVILLE CALIF PUB FING AUTH			09/07/2011	Crew	10/01/2011	Call	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	5,700	5,098
United States							200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	5,700	5,098
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	0	5,098
65037Q-AD-4 ... NEWARK NJ HSG AUTH SPL			03/16/2011	Mesirow	09/27/2011	Mesirow	100,000	84,832	90,000	85,301	0	469	0	469	0	0	4,699	4,699	5,058	1,861
United States							100,000	84,832	90,000	85,301	0	469	0	469	0	0	4,699	4,699	5,058	1,861
3199999. Subtotal - Bonds - U.S. Special Revenues							100,000	84,832	90,000	85,301	0	469	0	469	0	0	4,699	4,699	5,058	1,861
000780-MU-7 ... ABN AMRO MORTGAGE CORP			03/17/2011	Mesirow	11/28/2011	Mesirow	22,000	20,589	21,416	20,607	0	18	0	18	0	0	.808	.808	.117	.72
46625M-3N-7 ... JP MORGAN CHASE COML MTG			01/12/2011	Schwab	07/15/2011	Mesirow	250,000	266,836	268,164	266,702	0	(134)	0	(134)	0	0	1,462	1,462	6,820	.618
United States							272,000	287,425	289,580	287,309	0	(116)	0	(116)	0	0	2,270	2,270	6,937	.690
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							272,000	287,425	289,580	287,309	0	(116)	0	(116)	0	0	2,270	2,270	6,937	.690
8399998. Total - Bonds							652,000	651,998	660,907	652,360	0	362	0	362	0	0	8,548	8,548	18,028	7,695
06739H-77-6 ... BARCLAYS BK PLC			02/10/2011	Mesirow	05/01/2011	Mesirow	12,700,000	318,770	319,806	318,770	0	0	0	0	0	0	1,036	1,036	.7,943	0
203233-50-7 ... COMMONWEALTH REIT			01/03/2011	Mesirow	05/01/2011	Mesirow	9,400,000	199,750	198,736	199,750	0	0	0	0	0	0	(1,014)	(1,014)	.7,050	0
210387-20-5 ... CONSTELLATION ENERGY GROUP			05/05/2011	Mesirow	12/22/2011	Mesirow	5,900,000	159,890	159,002	159,890	0	0	0	0	0	0	(888)	(888)	.9,541	0
293640-77-9 ... ENERGY ARKANSAS			04/01/2011	Mesirow	11/10/2011	Mesirow	5,700,000	144,210	150,762	144,210	0	0	0	0	0	0	.6,552	.6,552	.6,145	0
29364N-83-5 ... ENERGY MISSISSIPPI			04/12/2011	Mesirow	12/06/2011	Mesirow	7,500,000	187,500	197,516	187,500	0	0	0	0	0	0	10,016	10,016	4,813	0
59024T-20-3 ... MERRILL LYNCH			03/02/2011	Mesirow	06/22/2011	Mesirow	8,000,000	186,800	187,596	186,800	0	0	0	0	0	0	.796	.796	.6,450	0
662185-11-4 ... MONTPELIER HOLDINGS LTD			05/05/2011	Mesirow	07/15/2011	Mesirow	4,900,000	125,195	129,602	125,195	0	0	0	0	0	0	4,407	4,407	.1,963	0
73941X-87-4 ... PRERERREDPLUS TRUST			01/26/2011	Mesirow	08/05/2011	Mesirow	8,500,000	198,050	201,231	198,050	0	0	0	0	0	0	3,181	3,181	12,219	0
74460D-12-5 ... PUBLIC STORAGE			08/24/2011	Mesirow	11/01/2011	Mesirow	15,600,000	390,385	399,576	390,385	0	0	0	0	0	0	.9,191	.9,191	.4,540	0
74460D-14-1 ... PUBLIC STORAGE			04/06/2011	Mesirow	08/05/2011	Mesirow	7,500,000	187,500	184,248	187,500	0	0	0	0	0	0	(3,252)	(3,252)	.2,607	0
74913G-20-4 ... QWEST CORP			06/01/2011	Mesirow	09/08/2011	Mesirow	7,800,000	196,950	199,799	196,950	0	0	0	0	0	0	2,849	2,849	3,316	0
879433-83-7 ... TELEPHONE & DATA SYS INC			03/22/2011	Mesirow	09/13/2011	Mesirow	7,700,000	192,500	192,111	192,500	0	0	0	0	0	0	(389)	(389)	.6,251	0
United States							2,487,500	2,519,987	2,487,500	0	0	0	0	0	0	0	32,487	32,487	72,837	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							2,487,500	2,519,987	2,487,500	0	0	0	0	0	0	0	32,487	32,487	72,837	0
8999998. Total - Preferred Stocks							2,487,500	2,519,987	2,487,500	0	0	0	0	0	0	0	32,487	32,487	72,837	0
446413-10-6 ... HUNTINGTON INGALLS IND			04/01/2011	ISSUER	09/01/2011	Schwab	30,000	1,023	.872	1,023	0	0	0	0	0	0	(150)	(150)	.0	0
450911-20-1 ... ITT CORP NEW			11/08/2011	Issuer	12/19/2011	Issuer	155,000	2,670	2,989	2,670	0	0	0	0	0	0	319	319	.0	0
46625H-10-0 ... JP MORGAN CHASE & CO			01/27/2011	SCHWAB	09/01/2011	SCHWAB	300,000	13,550	9,771	13,550	0	0	0	0	0	0	(3,780)	(3,780)	.150	0
United States							17,243	13,632	17,243	0	0	0	0	0	0	0	(3,611)	(3,611)	.150	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							17,243	13,632	17,243	0	0	0	0	0	0	0	(3,611)	(3,611)	.150	0
9799998. Total - Common Stocks							17,243	13,632	17,243	0	0	0	0	0	0	0	(3,611)	(3,611)	.150	0
9899999. Total - Preferred and Common Stocks							2,504,743	2,533,619	2,504,743	0	0	0	0	0	0	0	28,876	28,876	72,987	0
9999999 - Totals							3,156,741	3,194,526	3,157,103	0	0	362	0	0	0	0	37,424	37,424	91,015	7,695

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

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
0999999. Total Preferred Stocks						0	0	XXX	XXX
172058-10-9	Cincinnati Equitable Insurance Company	.....	16721	20IB1	NO		4,882,781	1,000,000,000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						0	4,882,781	XXX	XXX
1899999. Total Common Stocks						0	4,882,781	XXX	XXX
1999999 - Totals						0	4,882,781	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$
2. Total amount of intangible assets nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0399999 - Total					XXX
					XXX

NONE

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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 Rate of	18 Effective Rate of	19 When Paid	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	07/29/2011	FifthThird	XXX	2,006,358	0	0	0	0			0	2,006,358	0	0	0.500	0.500	MON	77	0
United States							2,006,358	0	0	0	0			XXX	2,006,358	0	0	XXX	XXX	XXX	77	0
8899999. Subtotal - Exempt Money Market Mutual Funds							2,006,358	0	0	0	0			XXX	2,006,358	0	0	XXX	XXX	XXX	77	0
9199999 - Totals							2,006,358	0	0	0	0			XXX	2,006,358	0	0	XXX	XXX	XXX	77	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

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Fifth Third			0	0	327,345	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositaries	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	327,345	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositaries	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	327,345	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	0	0	327,345	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	4. April.....	7. July.....	10. October.....
2. February.....	5. May.....	8. August.....	11. November.....
3. March.....	6. June.....	9. September.....	12. December.....

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

NON E

E26

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE Cincinnati Equitable Life 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	B Benefit of Policyholders	50,000	55,551		
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 Benefit of Policyholders	1,081,949	1,220,647		
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	1,131,949	1,276,198	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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