



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

Cincinnati Equitable Life Insurance Company

NAIC Group Code 0838 (Current) (Prior) NAIC Company Code 88064 Employer's ID Number 35-1452221

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 10/19/1977 Commenced Business 07/11/1978

Statutory Home Office 525 Vine Street, Suite 1925 (Street and Number) Cincinnati, OH 45202 (City or Town, State and Zip Code)

Main Administrative Office 525 Vine Street, Suite 1925 (Street and Number) Cincinnati, OH 45202 (City or Town, State and Zip Code) 513-621-1826 (Area Code) (Telephone Number)

Mail Address P.O. BOX 3428 (Street and Number or P.O. Box) Cincinnati, OH 45202-3428 (City or Town, State and Zip Code)

Primary Location of Books and Records 525 Vine Street, Suite 1925 (Street and Number) Cincinnati, OH 45202 (City or Town, State and Zip Code) 513-621-1826 (Area Code) (Telephone Number)

Internet Web Site Address www.cineqlife.com

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

OFFICERS

Chairman of the Board Peter A Alpaugh President/CEO/CFO/Treasurer Gregory A Baker

Secretary Linda S Bales V.P. Sales and Marketing Tonya G Crawford

OTHER

DIRECTORS OR TRUSTEES

Walter G Alpaugh Andrea A Kessel Gregory A Baker

James W Ketring Drew F Knowles

State of Ohio SS:

County of Hamilton

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

Peter A. Alpaugh Chairman of the Board Linda S. Bales Secretary Gregory A. Baker Treasurer

Subscribed and sworn to before me this 11th day of May

Richard H. Hansman, Jr.

11/8/2014

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

b. If no,

1. State the amendment number.....

2. Date filed05/11/2012

3. Number of pages attached.....

| Cincinnati Equitable Life Insurance Company | | | | |
|--|------------------------|-------------------------|---|---|
| ASSETS | | | | |
| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 32,008,239 | | 32,008,239 | 29,398,717 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 2,573,635 | | 2,573,635 | 2,549,838 |
| 2.2 Common stocks | 5,858,738 | | 5,858,738 | 5,751,040 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | | | 0 | 0 |
| 3.2 Other than first liens..... | | | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ | | | 0 | 0 |
| encumbrances) | | | | |
| 4.2 Properties held for the production of income (less | | | | |
| \$ encumbrances) | | | 0 | 0 |
| 4.3 Properties held for sale (less \$ | | | | |
| encumbrances) | | | 0 | 0 |
| 5. Cash (\$763,155), cash equivalents | | | | |
| (\$) and short-term | | | | |
| investments (\$2,013,013) | 2,776,168 | | 2,776,168 | 2,333,703 |
| 6. Contract loans (including \$ premium notes) | 42,125 | | 42,125 | 42,018 |
| 7. Derivatives | | | 0 | 0 |
| 8. Other invested assets | 591,179 | | 591,179 | 565,175 |
| 9. Receivables for securities | | | 0 | 0 |
| 10. Securities lending reinvested collateral assets | | | 0 | 0 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 43,850,084 | 0 | 43,850,084 | 40,640,492 |
| 13. Title plants less \$ charged off (for Title insurers | | | | |
| only) | | | 0 | 0 |
| 14. Investment income due and accrued | 336,908 | | 336,908 | 286,913 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 3,059 | | 3,059 | 689 |
| 15.2 Deferred premiums, agents' balances and installments booked but | | | | |
| deferred and not yet due (including \$ | | | | |
| earned but unbilled premiums) | 539,238 | | 539,238 | 502,728 |
| 15.3 Accrued retrospective premiums | | | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | | | 0 | 0 |
| 16.2 Funds held by or deposited with reinsured companies | | | 0 | 0 |
| 16.3 Other amounts receivable under reinsurance contracts | | | 0 | 0 |
| 17. Amounts receivable relating to uninsured plans | | | 0 | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 5,000 | | 5,000 | 5,000 |
| 18.2 Net deferred tax asset | 1,150,000 | 966,000 | 184,000 | 226,000 |
| 19. Guaranty funds receivable or on deposit | | | 0 | 0 |
| 20. Electronic data processing equipment and software | 12,139 | | 12,139 | 15,250 |
| 21. Furniture and equipment, including health care delivery assets | | | | |
| (\$) | 13,039 | 13,039 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | 7,286 | | 7,286 | 19,963 |
| 24. Health care (\$) and other amounts receivable | | | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets | 112,696 | 7,560 | 105,136 | 109,822 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and | | | | |
| Protected Cell Accounts (Lines 12 to 25) | 46,029,449 | 986,599 | 45,042,850 | 41,806,857 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell | | | | |
| Accounts | | | 0 | 0 |
| 28. Total (Lines 26 and 27) | 46,029,449 | 986,599 | 45,042,850 | 41,806,857 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Premium Receivable | 105,136 | | 105,136 | 109,822 |
| 2502. Prepaid Insurance | 7,560 | 7,560 | 0 | 0 |
| 2503. | | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 112,696 | 7,560 | 105,136 | 109,822 |

Cincinnati Equitable Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ less \$ included in Line 6.3 (including \$ Modco Reserve) | 34,633,700 | 31,699,218 |
| 2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve) | 16,847 | 16,847 |
| 3. Liability for deposit-type contracts (including \$ Modco Reserve) | 281,625 | 271,751 |
| 4. Contract claims: | | |
| 4.1 Life | 173,265 | 120,142 |
| 4.2 Accident and health | 22,304 | 22,304 |
| 5. Policyholders' dividends \$ and coupons \$ due and unpaid | | 0 |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| 6.1 Dividends apportioned for payment (including \$ Modco) | 760 | 975 |
| 6.2 Dividends not yet apportioned (including \$ Modco) | 0 | |
| 6.3 Coupons and similar benefits (including \$ Modco) | 3,200 | 3,900 |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums | 223,680 | 215,863 |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | | |
| 9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act | | |
| 9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded | 0 | 0 |
| 9.4 Interest Maintenance Reserve | 274,912 | 278,187 |
| 10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$ | 56,687 | 19,621 |
| 11. Commissions and expense allowances payable on reinsurance assumed | | |
| 12. General expenses due or accrued | 242,235 | 186,573 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 60,608 | 73,169 |
| 15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses) | | |
| 15.2 Net deferred tax liability | | |
| 16. Unearned investment income | 1,026 | 1,044 |
| 17. Amounts withheld or retained by company as agent or trustee | | |
| 18. Amounts held for agents' account, including \$ agents' credit balances | | |
| 19. Remittances and items not allocated | | |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. Liability for benefits for employees and agents if not included above | | |
| 22. Borrowed money \$ and interest thereon \$ | | |
| 23. Dividends to stockholders declared and unpaid | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 455,024 | 337,759 |
| 24.02 Reinsurance in unauthorized companies | | 0 |
| 24.03 Funds held under reinsurance treaties with unauthorized reinsurers | | |
| 24.04 Payable to parent, subsidiaries and affiliates | | |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | | |
| 24.08 Derivatives | | |
| 24.09 Payable for securities | | |
| 24.10 Payable for securities lending | | |
| 24.11 Capital notes \$ and interest thereon \$ | | |
| 25. Aggregate write-ins for liabilities | 131,186 | 136,535 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 36,577,059 | 33,383,888 |
| 27. From Separate Accounts Statement | | |
| 28. Total liabilities (Lines 26 and 27) | 36,577,059 | 33,383,888 |
| 29. Common capital stock | 1,000,000 | 1,000,000 |
| 30. Preferred capital stock | | |
| 31. Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 32. Surplus notes | | |
| 33. Gross paid in and contributed surplus | 6,280,231 | 6,280,231 |
| 34. Aggregate write-ins for special surplus funds | 0 | 0 |
| 35. Unassigned funds (surplus) | 1,185,560 | 1,142,738 |
| 36. Less treasury stock, at cost: | | |
| 36.1 shares common (value included in Line 29 \$) | | |
| 36.2 shares preferred (value included in Line 30 \$) | | |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) | 7,465,791 | 7,422,969 |
| 38. Totals of Lines 29, 30 and 37 | 8,465,791 | 8,422,969 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 45,042,850 | 41,806,857 |
| DETAILS OF WRITE-INS | | |
| 2501. Merchandise Shield | 131,186 | 136,535 |
| 2502. | | 0 |
| 2503. | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 131,186 | 136,535 |
| 3101. | | |
| 3102. | | |
| 3103. | | |
| 3198. Summary of remaining write-ins for Line 31 from overflow page | 0 | 0 |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | 0 | 0 |
| 3401. | | |
| 3402. | | |
| 3403. | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 0 |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 0 | 0 |

Cincinnati Equitable Life Insurance Company

SUMMARY OF OPERATIONS

| | 1 | 2 | 3 |
|---|-------------------------|-----------------------|---------------------------------|
| | Current Year To Date | Prior Year To Date | Prior Year Ended December 31 |
| 1. Premiums and annuity considerations for life and accident and health contracts | 5,609,966 | 3,944,756 | 18,936,977 |
| 2. Considerations for supplementary contracts with life contingencies | | | 0 |
| 3. Net investment income | 366,549 | 273,465 | 1,821,601 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 58,514 | 44,493 | 49,775 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | 0 |
| 6. Commissions and expense allowances on reinsurance ceded | | | 0 |
| 7. Reserve adjustments on reinsurance ceded | | | 0 |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | 0 |
| 8.2 Charges and fees for deposit-type contracts | | | 0 |
| 8.3 Aggregate write-ins for miscellaneous income | 0 | 0 | 0 |
| 9. Totals (Lines 1 to 8.3) | 6,035,029 | 4,262,714 | 20,808,353 |
| 10. Death benefits | 1,701,588 | 1,408,286 | 5,423,766 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | 0 |
| 12. Annuity benefits | 41,087 | | 44,856 |
| 13. Disability benefits and benefits under accident and health contracts | 25,508 | 26,403 | 103,159 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 814 | 1,133 | 3,708 |
| 15. Surrender benefits and withdrawals for life contracts | 11,070 | 3,807 | 14,282 |
| 16. Group conversions | | | 0 |
| 17. Interest and adjustments on contract or deposit-type contract funds | 9,511 | 9,821 | 132 |
| 18. Payments on supplementary contracts with life contingencies | | | 0 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 2,934,482 | 1,824,293 | 10,172,814 |
| 20. Totals (Lines 10 to 19) | 4,724,060 | 3,273,743 | 15,762,717 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 755,833 | 604,650 | 2,487,544 |
| 22. Commissions and expense allowances on reinsurance assumed | | | 0 |
| 23. General insurance expenses | 422,234 | 414,637 | 1,738,969 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 99,333 | 77,450 | 380,760 |
| 25. Increase in loading on deferred and uncollected premiums | 45,085 | 30,115 | 42,719 |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | 0 |
| 27. Aggregate write-ins for deductions | (3,515) | 0 | 8,803 |
| 28. Totals (Lines 20 to 27) | 6,043,030 | 4,400,595 | 20,421,512 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | (8,001) | (137,881) | 386,841 |
| 30. Dividends to policyholders | 113 | 305 | 924 |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | (8,114) | (138,186) | 385,917 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | (44,746) | (20,270) | (69,333) |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 36,632 | (117,916) | 455,250 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$16,290 (excluding taxes of \$28,457 transferred to the IMR) | 31,622 | 12,046 | 42,840 |
| 35. Net income (Line 33 plus Line 34) | 68,254 | (105,870) | 498,090 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year | 8,422,969 | 8,517,574 | 8,517,575 |
| 37. Net income (Line 35) | 68,254 | (105,870) | 498,090 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ | 133,401 | 77,528 | (470,108) |
| 39. Change in net unrealized foreign exchange capital gain (loss) | | | |
| 40. Change in net deferred income tax | 104,000 | 261,000 | 225,000 |
| 41. Change in nonadmitted assets | (145,568) | (219,000) | (439,031) |
| 42. Change in liability for reinsurance in unauthorized companies | | | 0 |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | | | 0 |
| 44. Change in asset valuation reserve | (117,265) | (14,395) | 91,444 |
| 45. Change in treasury stock | | | 0 |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. Other changes in surplus in Separate Accounts Statement | | | |
| 48. Change in surplus notes | | | |
| 49. Cumulative effect of changes in accounting principles | | | |
| 50. Capital changes: | | | |
| 50.1 Paid in | | | |
| 50.2 Transferred from surplus (Stock Dividend) | | | |
| 50.3 Transferred to surplus | | | |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | 0 | 0 | 0 |
| 51.2 Transferred to capital (Stock Dividend) | | | |
| 51.3 Transferred from capital | | | |
| 51.4 Change in surplus as a result of reinsurance | | | |
| 52. Dividends to stockholders | | | |
| 53. Aggregate write-ins for gains and losses in surplus | 0 | 0 | 0 |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | 42,822 | (737) | (94,606) |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) | 8,465,791 | 8,516,837 | 8,422,969 |
| DETAILS OF WRITE-INS | | | |
| 08.301. | | | 0 |
| 08.302. | | | |
| 08.303. | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | 0 | 0 | 0 |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 0 | 0 | 0 |
| 2701. Change in Dividend & Coupon Reserves | (915) | | 10,032 |
| 2702. Merchandise Shield Expenses | (2,600) | | (1,229) |
| 2703. | | | 0 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | 0 | 0 | 0 |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | (3,515) | 0 | 8,803 |
| 5301. | | | |
| 5302. | | | |
| 5303. | | | |
| 5398. Summary of remaining write-ins for Line 53 from overflow page | 0 | 0 | 0 |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | 0 | 0 | 0 |

| Cincinnati Equitable Life Insurance Company | | | |
|---|------------------------------|----------------------------|--------------------------------------|
| CASH FLOW | | | |
| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 5,533,818 | 3,894,653 | 18,855,070 |
| 2. Net investment income | 355,143 | 262,783 | 1,824,594 |
| 3. Miscellaneous income | 0 | 7,650 | 0 |
| 4. Total (Lines 1 to 3) | 5,888,961 | 4,165,086 | 20,679,664 |
| 5. Benefit and loss related payments | 1,737,155 | 1,467,142 | 5,567,883 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | 0 | 0 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 1,194,535 | 1,057,516 | 4,548,786 |
| 8. Dividends paid to policyholders | 328 | 680 | 1,049 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) | 0 | 5,000 | 4,999 |
| 10. Total (Lines 5 through 9) | 2,932,018 | 2,530,338 | 10,122,717 |
| 11. Net cash from operations (Line 4 minus Line 10) | 2,956,943 | 1,634,748 | 10,556,947 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 2,037,991 | 1,281,794 | 5,449,188 |
| 12.2 Stocks | 2,443,459 | 526,878 | 3,517,587 |
| 12.3 Mortgage loans | 0 | 0 | 0 |
| 12.4 Real estate | 0 | 0 | 0 |
| 12.5 Other invested assets | 0 | 0 | 15,247 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 | 0 |
| 12.7 Miscellaneous proceeds | 0 | 304,042 | 252,368 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 4,481,450 | 2,112,714 | 9,234,390 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 2,118,579 | 1,841,175 | 13,382,016 |
| 13.2 Stocks | 4,891,618 | 1,124,982 | 5,103,669 |
| 13.3 Mortgage loans | 0 | 0 | 0 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 11,055 | 0 | 58,906 |
| 13.6 Miscellaneous applications | 0 | 0 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 7,021,252 | 2,966,157 | 18,544,591 |
| 14. Net increase (or decrease) in contract loans and premium notes | 107 | 1,582 | (18,417) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (2,539,909) | (855,025) | (9,291,783) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 0 |
| 16.3 Borrowed funds | 0 | 0 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 9,874 | 5,978 | (18,748) |
| 16.5 Dividends to stockholders | 0 | 0 | 0 |
| 16.6 Other cash provided (applied) | 15,557 | 12,671 | 74,406 |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 25,431 | 18,649 | 55,658 |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .. | 442,465 | 798,372 | 1,320,822 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 2,333,703 | 1,012,881 | 1,012,881 |
| 19.2 End of period (Line 18 plus Line 19.1) | 2,776,168 | 1,811,253 | 2,333,703 |

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

| | | | |
|--|--|--|--|
| | | | |
|--|--|--|--|

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS | | | |
|---|------------------------------|----------------------------|--------------------------------------|
| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
| 1. Industrial life | | | 0 |
| 2. Ordinary life insurance | 5,395,587 | 3,868,201 | 18,454,772 |
| 3. Ordinary individual annuities | 122,211 | 188 | 374,917 |
| 4. Credit life (group and individual) | | | 0 |
| 5. Group life insurance | | | 0 |
| 6. Group annuities | | | 0 |
| 7. A & H - group | | | 0 |
| 8. A & H - credit (group and individual) | | | 0 |
| 9. A & H - other | 19,635 | 29,766 | 112,023 |
| 10. Aggregate of all other lines of business | 0 | 0 | 0 |
| 11. Subtotal | 5,537,433 | 3,898,155 | 18,941,712 |
| 12. Deposit-type contracts | | | 0 |
| 13. Total | 5,537,433 | 3,898,155 | 18,941,712 |
| DETAILS OF WRITE-INS | | | |
| 1001. | | | |
| 1002. | | | |
| 1003. | | | |
| 1098. Summary of remaining write-ins for Line 10 from overflow page | 0 | 0 | 0 |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2012 OF THE Cincinnati Equitable Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Cincinnati Equitable Life Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The State of Ohio has not adopted any prescribed or permitted practices that differ from NAIC SAP.

- 2. No significant change
- 3. No significant change
- 4. No significant change
- 5. Investments

D. Loan-Backed Securities

- 1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or NAIC RMBS/ CMBS modeling.
- 2. The Company had no securities with a recognized other-than-temporary impairment.
- 3. The Company had no securities with a recognized other-than-temporary impairment.
- 4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

- 1. Less than 12 Months \$ 21,698
- 2. 12 Months or Longer \$ 101,746

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

- 1. Less than 12 Months \$ 1,154,119
- 2. 12 Months or Longer \$ 5,678,183

- 5. We used market values obtained from broker dealers and money managers to determine that these securities are not other-than-temporary differences.

- 6. No significant change
- 7. No significant change
- 8. No significant change
- 9. No significant change
- 10. No significant change
- 11. No significant change
- 12. No significant change
- 13. No significant change
- 14. No significant change
- 15. No significant change
- 16. No significant change
- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
 - A. The Company has not transferred receivable balances.
 - B. The Company has no transaction in accordance with SSAP No.18.
 - C. The Company has made no wash sale transactions.

- 18. No significant change
- 19. No significant change

STATEMENT AS OF MARCH 31, 2012 OF THE Cincinnati Equitable Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measure

A.

(1) Fair Value Measurements at Reporting Date

| (1) Description | (2) (Level 1) | (3) (Level 2) | (4) (Level 3) | (5) Total |
|-------------------------------------|------------------|------------------|------------------|--------------|
| a). Assets at fair value | | | | |
| Perpetual Preferred stock | | | | |
| Industrial and Misc | \$ 2,632,999 | - | - | \$ 2,632,999 |
| Parent, Subsidiaries and Affiliates | - | - | - | - |
| Total Perpetual Preferred Stocks | 2,632,999 | - | - | 2,632,999 |
| Bonds | | | | |
| U.S. Governments | 1,524,989 | - | - | 1,524,989 |
| Industrial and Misc | - | 32,000,928 | - | 32,000,928 |
| Hybrid Securities | - | - | - | - |
| Parent, Subsidiaries and Affiliates | - | - | - | - |
| Total Bonds | 1,524,989 | 32,000,928 | - | 33,525,917 |
| Common Stock | | | | |
| Industrial and Misc | 908,823 | - | - | 908,823 |
| Parent, Subsidiaries and Affiliates | - | 4,949,915 | - | 4,949,915 |
| Total Common Stocks | 908,826 | 4,949,915 | - | 5,858,738 |
| Separate account assets | - | - | - | - |
| Total assets at fair value | 5,066,811 | 36,950,843 | - | 42,017,654 |
| b). Liabilities at fair value | | | | |
| Other liabilities | | | | |
| Total liabilities at fair value | - | - | - | - |

21. No significant change

22. No significant change

23. No significant change

24. No significant change

25. Change in Incurred Losses and Loss Adjustment Expenses

There have been no significant changes in the Loss and Loss Adjustment Expense reserves for losses incurred in prior accident years.

26. No significant change

27. No significant change

28. No significant change

29. No significant change

30. No significant change

31. No significant change

32. No significant change

33. No significant change

34. No significant change

Cincinnati Equitable Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]
- 2.2

If yes, date of change:
3.

Have there been any substantial changes in the organizational chart since the prior quarter end?
If yes, complete the Schedule Y - Part 1 - organizational chart.

Yes [] No [X]
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| | | |
|---------------------|------------------------|------------------------|
| 1 Name of Entity | 2 NAIC Company Code | 3 State of Domicile |
| | | |
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [] No [X] N/A []
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2008
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2008
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

06/29/2009
- 6.4

By what department or departments?
Ohio
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [X] No [] N/A []
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [] No [X]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

| | | | | | |
|---------------------|-----------------------------|----------|----------|-----------|----------|
| 1 Affiliate Name | 2 Location (City, State) | 3 FRB | 4 OCC | 5 FDIC | 6 SEC |
| | | | | | |

Cincinnati Equitable Life Insurance Company

GENERAL INTERROGATORIES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

If the response to 9.2 is Yes, provide information related to amendment(s).

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]

9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []

10.2

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

7,286

INVESTMENT

11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]

11.2

If yes, give full and complete information relating thereto:

12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$.....0

13.

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

\$.....0

14.1

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

Yes [X] No []

14.2

If yes, please complete the following:

| | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$.....0 | \$..... |
| 14.22 Preferred Stock | \$.....0 | \$..... |
| 14.23 Common Stock | \$.....4,882,781 | \$.....4,949,915 |
| 14.24 Short-Term Investments | \$.....0 | \$..... |
| 14.25 Mortgage Loans on Real Estate | \$.....0 | \$..... |
| 14.26 All Other | \$.....0 | \$..... |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$.....4,882,781 | \$.....4,949,915 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$..... | \$..... |

15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]

15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [] No []

If no, attach a description with this statement.

Cincinnati Equitable Life Insurance Company

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1 Name of Custodian(s) | 2 Custodian Address |
|-----------------------------|--|
| Fifth Third Bank, N.A. | 38 Fountain Square Plaza, Cincinnati, OH 45263 |

- 16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1 Name(s) | 2 Location(s) | 3 Complete Explanation(s) |
|--------------|------------------|------------------------------|
| | | |

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

| 1 Old Custodian | 2 New Custodian | 3 Date of Change | 4 Reason |
|--------------------|--------------------|---------------------|-------------|
| | | | |

- 16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

| 1 Central Registration Depository | 2 Name(s) | 3 Address |
|--------------------------------------|--------------|--------------|
| | | |

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []
- 17.2 If no, list exceptions:

Cincinnati Equitable Life Insurance Company

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

1.14

Total Mortgages in Good Standing

\$

0

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

0

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

Cincinnati Equitable Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1 NAIC Company Code | 2 Federal ID Number | 3 Effective Date | 4 Name of Reinsurer | 5 Domiciliary Jurisdiction | 6 Type of Reinsurance Ceded | 7 Is Insurer Authorized? (Yes or No) |
|------------------------------|---------------------------|------------------------|----------------------------|-----------------------------------|--------------------------------------|---|
| | | | NONE | | | |

Cincinnati Equitable Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| States, Etc. | | | 1 | Life Contracts | | 4 | Direct Business Only | | 5 | 6 | 7 |
|----------------------|--|-----|---------------|----------------|---------|-------------------------|------------------------|---|----------------------|---------------------------|------------------------|
| | | | | 2 | 3 | | | | | | |
| | | | Active Status | | | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. | Alabama | AL | N | | | | | | | .0 | |
| 2. | Alaska | AK | N | | | | | | | .0 | |
| 3. | Arizona | AZ | N | | | | | | | .0 | |
| 4. | Arkansas | AR | N | | | | | | | .0 | |
| 5. | California | CA | N | | | | | | | .0 | |
| 6. | Colorado | CO | N | | | | | | | .0 | |
| 7. | Connecticut | CT | N | | | | | | | .0 | |
| 8. | Delaware | DE | N | | | | | | | .0 | |
| 9. | District of Columbia | DC | N | | | | | | | .0 | |
| 10. | Florida | FL | N | | | | | | | .0 | |
| 11. | Georgia | GA | L | 1,444,626 | 118,604 | | | | | 1,563,230 | |
| 12. | Hawaii | HI | N | | | | | | | .0 | |
| 13. | Idaho | ID | N | | | | | | | .0 | |
| 14. | Illinois | IL | N | | | | | | | .0 | |
| 15. | Indiana | IN | L | 1,700,154 | 3,164 | | | | | 1,703,318 | |
| 16. | Iowa | IA | N | | | | | | | .0 | |
| 17. | Kansas | KS | N | | | | | | | .0 | |
| 18. | Kentucky | KY | L | 914,260 | 430 | | | | | 914,690 | |
| 19. | Louisiana | LA | N | | | | | | | .0 | |
| 20. | Maine | ME | N | | | | | | | .0 | |
| 21. | Maryland | MD | N | | | | | | | .0 | |
| 22. | Massachusetts | MA | N | | | | | | | .0 | |
| 23. | Michigan | MI | N | | | | | | | .0 | |
| 24. | Minnesota | MN | N | | | | | | | .0 | |
| 25. | Mississippi | MS | N | | | | | | | .0 | |
| 26. | Missouri | MO | N | | | | | | | .0 | |
| 27. | Montana | MT | N | | | | | | | .0 | |
| 28. | Nebraska | NE | N | | | | | | | .0 | |
| 29. | Nevada | NV | N | | | | | | | .0 | |
| 30. | New Hampshire | NH | N | | | | | | | .0 | |
| 31. | New Jersey | NJ | N | | | | | | | .0 | |
| 32. | New Mexico | NM | N | | | | | | | .0 | |
| 33. | New York | NY | N | | | | | | | .0 | |
| 34. | North Carolina | NC | N | | | | | | | .0 | |
| 35. | North Dakota | ND | N | | | | | | | .0 | |
| 36. | Ohio | OH | L | 1,336,547 | 13 | 19,635 | | | | 1,356,195 | |
| 37. | Oklahoma | OK | N | | | | | | | .0 | |
| 38. | Oregon | OR | N | | | | | | | .0 | |
| 39. | Pennsylvania | PA | N | | | | | | | .0 | |
| 40. | Rhode Island | RI | N | | | | | | | .0 | |
| 41. | South Carolina | SC | N | | | | | | | .0 | |
| 42. | South Dakota | SD | N | | | | | | | .0 | |
| 43. | Tennessee | TN | N | | | | | | | .0 | |
| 44. | Texas | TX | N | | | | | | | .0 | |
| 45. | Utah | UT | N | | | | | | | .0 | |
| 46. | Vermont | VT | N | | | | | | | .0 | |
| 47. | Virginia | VA | N | | | | | | | .0 | |
| 48. | Washington | WA | N | | | | | | | .0 | |
| 49. | West Virginia | WV | N | | | | | | | .0 | |
| 50. | Wisconsin | WI | N | | | | | | | .0 | |
| 51. | Wyoming | WY | N | | | | | | | .0 | |
| 52. | American Samoa | AS | N | | | | | | | .0 | |
| 53. | Guam | GU | N | | | | | | | .0 | |
| 54. | Puerto Rico | PR | N | | | | | | | .0 | |
| 55. | U.S. Virgin Islands | VI | N | | | | | | | .0 | |
| 56. | Northern Mariana Islands | MP | N | | | | | | | .0 | |
| 57. | Canada | CN | N | | | | | | | .0 | |
| 58. | Aggregate Other Aliens | OT | XXX | 0 | 0 | 0 | | .0 | | .0 | 0 |
| 59. | Subtotal | (a) | 4 | 5,395,587 | 122,211 | 19,635 | | .0 | | 5,537,433 | 0 |
| 90. | Reporting entity contributions for employee benefits plans | XXX | | | | | | | | .0 | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | XXX | | | | | | | | .0 | |
| 92. | Dividends or refunds applied to shorten endowment or premium paying period | XXX | | | | | | | | .0 | |
| 93. | Premium or annuity considerations waived under disability or other contract provisions | XXX | | | | | | | | .0 | |
| 94. | Aggregate or other amounts not allocable by State | XXX | | 0 | 0 | 0 | | .0 | | .0 | 0 |
| 95. | Totals (Direct Business) | XXX | | 5,395,587 | 122,211 | 19,635 | | .0 | | 5,537,433 | 0 |
| 96. | Plus Reinsurance Assumed | XXX | | | | | | | | .0 | |
| 97. | Totals (All Business) | XXX | | 5,395,587 | 122,211 | 19,635 | | .0 | | 5,537,433 | 0 |
| 98. | Less Reinsurance Ceded | XXX | | 3,616 | | | | | | 3,616 | |
| 99. | Totals (All Business) less Reinsurance Ceded | XXX | | 5,391,971 | 122,211 | 19,635 | | 0 | | 5,533,817 | 0 |
| DETAILS OF WRITE-INS | | | | | | | | | | | |
| 5801. | | XXX | | | | | | | | | |
| 5802. | | XXX | | | | | | | | | |
| 5803. | | XXX | | | | | | | | | |
| 5898. | Summary of remaining write-ins for Line 58 from overflow page | XXX | | 0 | 0 | 0 | | .0 | | .0 | 0 |
| 5899. | Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | XXX | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| 9401. | | XXX | | | | | | | | | |
| 9402. | | XXX | | | | | | | | | |
| 9403. | | XXX | | | | | | | | | |
| 9498. | Summary of remaining write-ins for Line 94 from overflow page | XXX | | 0 | 0 | 0 | | .0 | | .0 | 0 |
| 9499. | Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | XXX | | 0 | 0 | 0 | | 0 | | 0 | 0 |

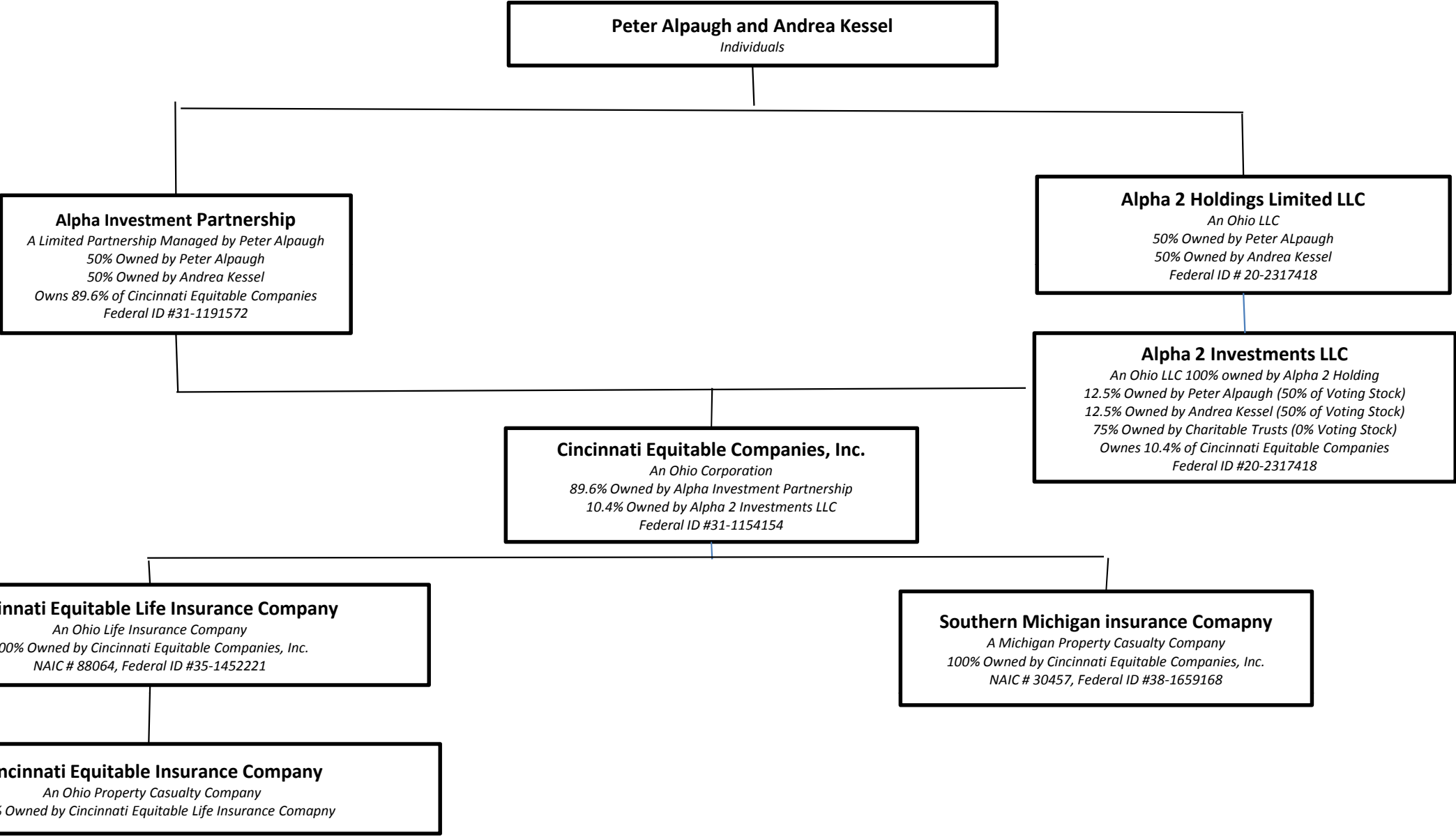
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

Cincinnati Equitable Life Insurance Company

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

[illegible]

| Asterisk | Explanation |
|----------|-------------|
| | |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

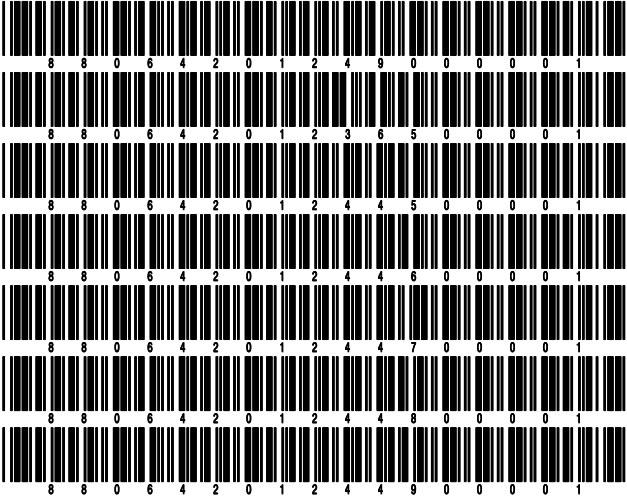
| | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? | NO |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |

Explanation:

- 1. N/A
- 2. N/A
- 3. N/A
- 4. N/A
- 5. N/A
- 6. N/A
- 7. N/A

Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- 3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- 5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- 6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- 7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Cincinnati Equitable Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

| | 1 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Current year change in encumbrances | | |
| 4. Total gain (loss) on disposals | | |
| 5. Deduct amounts received on disposals | | |
| 6. Total foreign exchange change in book/adjusted carrying value | | |
| 7. Deduct current year's other than temporary impairment recognized | | |
| 8. Deduct current year's depreciation | | |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | | |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | |
| 2.2 Additional investment made after acquisition | | |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | | |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | | |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | | |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 10. Deduct current year's other than temporary impairment recognized | | |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | | |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | | |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 | 2 |
|--|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 565,175 | 529,983 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | 0 |
| 2.2 Additional investment made after acquisition | 11,829 | 58,906 |
| 3. Capitalized deferred interest and other | | 0 |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | 14,175 | (23,714) |
| 6. Total gain (loss) on disposals | 0 | 15,247 |
| 7. Deduct amounts received on disposals | | 15,247 |
| 8. Deduct amortization of premium and depreciation | | |
| 9. Total foreign exchange change in book/adjusted carrying value | | 0 |
| 10. Deduct current year's other than temporary impairment recognized | | 0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 591,179 | 565,175 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 591,179 | 565,175 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year to Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 37,699,594 | 28,508,701 |
| 2. Cost of bonds and stocks acquired | 7,010,197 | 18,485,685 |
| 3. Accrual of discount | 7,070 | 38,232 |
| 4. Unrealized valuation increase (decrease) | 119,226 | (446,393) |
| 5. Total gain (loss) on disposals | 130,837 | 188,673 |
| 6. Deduct consideration for bonds and stocks disposed of | 4,481,450 | 8,966,775 |
| 7. Deduct amortization of premium | 44,861 | 108,527 |
| 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) | 40,440,613 | 37,699,594 |
| 11. Deduct total nonadmitted amounts | | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 40,440,613 | 37,699,594 |

Cincinnati Equitable Life Insurance Company

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

| | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. Class 1 (a) | 26,129,458 | 3,260,484 | 2,513,221 | (32,123) | 26,844,598 | | | 26,129,458 |
| 2. Class 2 (a) | 5,038,009 | 2,296,745 | 346,586 | (3,524) | 6,984,644 | | | 5,038,009 |
| 3. Class 3 (a) | 237,608 | 0 | 0 | (1,360) | 236,248 | | | 237,608 |
| 4. Class 4 (a) | 0 | 0 | 44,233 | (5) | (44,238) | | | 0 |
| 5. Class 5 (a) | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 6. Class 6 (a) | 0 | 0 | 0 | 0 | 0 | | | 0 |
| 7. Total Bonds | 31,405,075 | 5,557,229 | 2,904,040 | (37,013) | 34,021,252 | 0 | 0 | 31,405,075 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1 | 785,724 | 0 | 785,724 | 0 | 0 | | | 785,724 |
| 9. Class 2 | 1,192,314 | 2,080,760 | 699,439 | 0 | 2,573,635 | | | 1,192,314 |
| 10. Class 3 | 571,800 | 0 | 571,800 | 0 | 0 | | | 571,800 |
| 11. Class 4 | 0 | 0 | 0 | 0 | 0 | | | |
| 12. Class 5 | 0 | 0 | 0 | 0 | 0 | | | |
| 13. Class 6 | 0 | 0 | 0 | 0 | 0 | | | |
| 14. Total Preferred Stock | 2,549,838 | 2,080,760 | 2,056,963 | 0 | 2,573,635 | 0 | 0 | 2,549,838 |
| 15. Total Bonds and Preferred Stock | 33,954,913 | 7,637,989 | 4,961,003 | (37,013) | 36,594,887 | 0 | 0 | 33,954,913 |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$;
NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

Cincinnati Equitable Life Insurance Company

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|----------------|---------------------------------|-----------|-------------|------------------------------------|--|
| | Book/Adjusted Carrying Value | Par Value | Actual Cost | Interest Collected Year-to-Date | Paid for Accrued Interest Year-to-Date |
| 9199999 Totals | 2,013,013 | xxx | 2,013,013 | 28 | |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 2,006,358 | 842,784 |
| 2. Cost of short-term investments acquired | 665,611 | 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 | 658,956 | 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) | 2,013,013 | 2,006,358 |
| 11. Deduct total nonadmitted amounts | | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 2,013,013 | 2,006,358 |

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 2

[illegible]

SCHEDULE BA - PART 3

[illegible]

Cincinnati Equitable Life Insurance Company

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|--------------------------------|---------|---------------|----------------|---------------------------|-------------|-----------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 010053-AV-8 | AKRON OHIO ECONOMIC DEV | | .02/03/2012 | Schwab | | 101,705 | 100,000 | 1,044 | 2FE |
| 87172N-AG-3 | SYRACUSE NY INDL DEV AGY | | .01/25/2012 | Schwab | | 108,794 | 150,000 | .0 | 2FE |
| 924397-CP-5 | VERNON CALIF ELEC SYS | | .02/03/2012 | Schwab | | 52,348 | 50,000 | 165 | 2FE |
| United States | | | | | | 262,846 | 300,000 | 1,209 | XXX |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 262,846 | 300,000 | 1,209 | XXX |
| 03523T-AV-0 | ANHEUSER BUSCH INBEV | | .01/12/2012 | Crew | | 143,414 | 125,000 | 1,615 | 1FE |
| 111013-AH-1 | BRITISH SKY BROADCASTING GROUP | | .01/18/2012 | Crew | | 191,030 | 150,000 | 2,692 | 2FE |
| 29358Q-AA-7 | ENSCO PLC | | .03/16/2012 | Crew | | 134,084 | 125,000 | .98 | 2FE |
| 36962G-4J-0 | GENERAL ELEC CAP CORP | | .02/13/2012 | Crew | | 367,689 | 325,000 | 1,887 | 1FE |
| 45138L-AU-7 | IDAHO POWER CO | | .01/05/2012 | Crew | | 301,468 | 250,000 | 7,322 | 1FE |
| 460690-BH-2 | INTERPUBLIC GROUP COS INC | | .03/14/2012 | Crew | | 315,725 | 325,000 | .614 | 2FE |
| 450679-AT-2 | ITT CORP | | .03/20/2012 | Schwab | | 65,431 | 50,000 | 1,316 | |
| 539830-AY-5 | LOCKHEED MARTIN CORP | | .01/19/2012 | Crew | | 200,124 | 200,000 | 2,513 | 1FE |
| 637432-MQ-5 | NATIONAL RURAL UTILS COOP FIN | | .01/26/2012 | Crew | | 298,968 | 300,000 | .0 | 1FE |
| 500472-AF-2 | PHILIPS ELECTRONICS NV | | .03/05/2012 | Crew | | 298,635 | 300,000 | .0 | 1FE |
| 718546-AA-2 | PHILLIPS 66 | | .03/07/2012 | Crew | | 249,408 | 250,000 | .0 | 2FE |
| 80685P-AA-6 | SCHLUMBERGER LTD | | .03/19/2012 | Crew | | 160,878 | 150,000 | 1,173 | 1FE |
| 83088G-AA-3 | SKYWAY CONCESSION CO LLC | | .01/11/2012 | Crew | | 85,000 | 100,000 | .43 | 1FE |
| 86765B-AJ-8 | SUNOCO LOGISTICS PARTNERS | | .03/16/2012 | Crew | | 125,561 | 120,000 | 558 | 2FE |
| 89233P-SS-1 | TOYOTA MOTOR CREDIT CORP | | .01/17/2012 | Crew | | 251,418 | 250,000 | 114 | 1FE |
| 92276M-AW-5 | VENTAS RLTY LTD PRTRNSHP | | .02/13/2012 | Schwab | | 310,065 | 300,000 | 2,969 | 2FE |
| 05952A-AC-8 | BANC AMER COML MTG TR | | .02/06/2012 | Crew | | 213,695 | 200,000 | 283 | 1Z* |
| United States | | | | | | 3,712,590 | 3,520,000 | 23,194 | XXX |
| 98417E-AK-6 | XSTRATA FINANCE | C | .02/17/2012 | Crew | | 324,672 | 300,000 | 4,249 | 2FE |
| Canada | | | | | | 324,672 | 300,000 | 4,249 | XXX |
| 35177P-AT-4 | FRANCE TELECOM SA | F | .01/19/2012 | Crew | | 273,585 | 250,000 | 597 | 1FE |
| 71645W-AR-2 | PETROBAS INTL FIN CO | F | .02/13/2012 | Crew | | 317,925 | 300,000 | 851 | 2FE |
| Other Country | | | | | | 591,510 | 550,000 | 1,448 | XXX |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 4,628,772 | 4,370,000 | 28,891 | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 4,891,618 | 4,670,000 | 30,100 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 4,891,618 | 4,670,000 | 30,100 | XXX |
| 007924-60-8 | AEGON NV | | .01/24/2012 | Mesirow | 5,300,000 | 132,500 | 25.00 | .0 | P2LFE |
| 04010L-50-9 | ARES CAPITAL CORP | | .01/26/2012 | Mesirow | 2,600,000 | 65,000 | 25.00 | .0 | P2LFE |
| 42217K-70-0 | HEALTH CARE REIT INC | | .02/29/2012 | Mesirow | 10,500,000 | 262,500 | 25.00 | .0 | P2LFE |
| 44106W-60-7 | HOSPITALITY PPTYS TRUST | | .01/13/2012 | Mesirow | 10,000,000 | 250,000 | 25.00 | .0 | P2LFE |
| 49446R-79-4 | KIMCO RLTY CORP | | .03/09/2012 | Mesirow | 9,500,000 | 237,500 | 25.00 | .0 | P2LFE |
| 48248A-40-5 | KKR FINL HLDGS LLC | | .01/26/2012 | Mesirow | 1,900,000 | 49,400 | 25.00 | .0 | P2LFE |
| 65339K-60-5 | NEXTERA ENERGY CAP HLDGS | | .03/20/2012 | Mesirow | 6,000,000 | 150,000 | 25.00 | .0 | P2LFE |
| 70509V-30-8 | PEBBLEBROOK HOTEL | | .01/24/2012 | Mesirow | 3,000,000 | 72,160 | 0.00 | .0 | P2LFE |
| 74460W-40-4 | PUBLIC STORAGE | | .03/06/2012 | Mesirow | 6,200,000 | 155,000 | 25.00 | .0 | P2LFE |
| 74460W-20-6 | PUBLIC STORAGE | | .01/05/2012 | Mesirow | 6,100,000 | 152,500 | 25.00 | .0 | P2LFE |
| 758849-70-7 | REGENCY CENTERS CORP | | .02/07/2012 | Mesirow | 8,000,000 | 200,000 | 25.00 | .0 | P2LFE |
| 902973-83-3 | US BANCORP | | .01/19/2012 | Mesirow | 14,000,000 | 354,200 | 25.00 | .0 | P2LFE |
| United States Total | | | | | | 2,080,760 | | 0 | XXX |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,080,760 | XXX | 0 | XXX |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 2,080,760 | XXX | 0 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 2,080,760 | XXX | 0 | XXX |
| 002824-10-0 | ABBOTT LABORATORIES | | .03/09/2012 | Schwab | 100,000 | 5,802 | .0 | .0 | L |
| 581550-10-3 | MCKESSON CORPORATION | | .03/09/2012 | Schwab | 270,350 | .0 | .0 | .0 | L |
| 68389X-10-5 | ORACLE CORPORATION | | .02/02/2012 | Schwab | 300,000 | 8,667 | .0 | .0 | L |
| United States | | | | | | 37,819 | XXX | 0 | XXX |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 37,819 | XXX | 0 | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 37,819 | XXX | 0 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 37,819 | XXX | 0 | XXX |

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|-------------|---------|------------------|----------------|---------------------------------|-------------|-----------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Desig- nation or Market Indicator (a) |
| 9899999. Total - Preferred and Common Stocks | | | | | | 2,118,579 | XXX | 0 | XXX |
| 9999999 - Totals | | | | | | 7,010,197 | XXX | 30,100 | XXX |

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

Cincinnati Equitable Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|-----------------------------|--------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|--|--|--|---|---|---|---|--|---|-------------------------------------|--|--|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident- ification | Description | For- eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid- eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn- ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con- tractual Maturity Date | NAIC Desig- nation or Market In- dicator (a) |
| .118217-AS-7 | BUCKEYE OHIO | | 02/07/2012 | Schwab | | 35,880 | 50,000 | 42,676 | 44,238 | 0 | 6 | 0 | 6 | 0 | 44,244 | 0 | (8,364) | (8,364) | 575 | 06/01/2042 | 4FE |
| .36005R-AB-5 | FULTON CNTY GA DEV AUTH LOC | | 03/02/2012 | Call | | 40,000 | 40,000 | 38,750 | 39,245 | 0 | 55 | 0 | 55 | 0 | 39,299 | 0 | 701 | 701 | 1,150 | 03/01/2014 | 2FE |
| .861419-QN-2 | STOCKTON CALIF UNI SCH DIST | | 03/01/2012 | Schwab | | 52,688 | 50,000 | 51,313 | 51,204 | 0 | (14) | 0 | (14) | 0 | 51,190 | 0 | 1,498 | 1,498 | 1,943 | 08/01/2022 | 1FE |
| United States | | | | | | 128,568 | 140,000 | 132,739 | 134,686 | 0 | 47 | 0 | 47 | 0 | 134,733 | 0 | (6,166) | (6,166) | 3,668 | XXX | XXX |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 128,568 | 140,000 | 132,739 | 134,686 | 0 | 47 | 0 | 47 | 0 | 134,733 | 0 | (6,166) | (6,166) | 3,668 | XXX | XXX |
| .3128PR-LS-6 | FEDERAL HOME LOAN MORTGAGE | | 03/15/2012 | Redemption | | 13,745 | 13,745 | 14,269 | 13,790 | 0 | (45) | 0 | (45) | 0 | 13,745 | 0 | 0 | 0 | 96 | 05/01/2025 | 1 |
| .312931-4A-3 | FGLMC A85317 | | 03/15/2012 | Redemption | | 7,258 | 7,258 | 7,280 | 7,261 | 0 | (3) | 0 | (3) | 0 | 7,258 | 0 | 0 | 0 | 40 | 04/01/2039 | 1 |
| .3128LX-QC-7 | FGLMC G02251 | | 03/15/2012 | Redemption | | 8,063 | 8,063 | 8,662 | 8,099 | 0 | (36) | 0 | (36) | 0 | 8,063 | 0 | 0 | 0 | 85 | 08/01/2036 | 1 |
| .3128PQ-K9-1 | FGLMC J11220 | | 03/15/2012 | Redemption | | 29,220 | 29,220 | 30,394 | 29,353 | 0 | (133) | 0 | (133) | 0 | 29,220 | 0 | 0 | 0 | 160 | 11/01/2024 | 1 |
| .3128KW-TJ-2 | FHLM A65953 | | 03/15/2012 | Redemption | | 8,162 | 8,162 | 8,249 | 8,167 | 0 | (5) | 0 | (5) | 0 | 8,162 | 0 | 0 | 0 | 88 | 10/01/2037 | 1 |
| .31371N-V4-4 | FNMA 257235 | | 03/26/2012 | Redemption | | 9,200 | 9,200 | 9,821 | 9,237 | 0 | (37) | 0 | (37) | 0 | 9,200 | 0 | 0 | 0 | 83 | 06/01/2023 | 1 |
| .31402D-US-0 | FNMA 725773 | | 03/26/2012 | Redemption | | 9,013 | 9,013 | 9,039 | 9,014 | 0 | (1) | 0 | (1) | 0 | 9,013 | 0 | 0 | 0 | 84 | 09/01/2034 | 1 |
| .31403C-YH-8 | FNMA 745112 | | 03/26/2012 | Redemption | | 3,095 | 3,095 | 3,205 | 3,099 | 0 | (4) | 0 | (4) | 0 | 3,095 | 0 | 0 | 0 | 35 | 10/01/2035 | 1 |
| .31403D-P9-4 | FNMA 745748 | | 03/26/2012 | Redemption | | 8,601 | 8,601 | 8,414 | 8,589 | 0 | 12 | 0 | 12 | 0 | 8,601 | 0 | 0 | 0 | 85 | 07/01/2036 | 1 |
| .31403Q-Q2-9 | FNMA 754773 | | 02/25/2012 | Redemption | | 74,163 | 69,018 | 69,827 | 69,677 | 0 | (30) | 0 | (30) | 0 | 69,648 | 0 | 4,515 | 4,515 | 786 | 01/01/2019 | 1 |
| .31404N-FW-1 | FNMA 773381 | | 03/26/2012 | Redemption | | 4,103 | 4,103 | 3,845 | 4,080 | 0 | 22 | 0 | 22 | 0 | 4,103 | 0 | 0 | 0 | 36 | 05/01/2034 | 1 |
| .31406V-R2-4 | FNMA 821405 | | 03/26/2012 | Redemption | | 2,902 | 2,902 | 2,930 | 2,904 | 0 | (1) | 0 | (1) | 0 | 2,902 | 0 | 0 | 0 | 21 | 05/01/2035 | 1 |
| .31408A-E4-8 | FNMA 845355 | | 03/26/2012 | Redemption | | 7,094 | 7,094 | 7,245 | 7,104 | 0 | (9) | 0 | (9) | 0 | 7,094 | 0 | 0 | 0 | 96 | 01/01/2036 | 1 |
| .31408D-QG-2 | FNMA 848355 | | 03/26/2012 | Redemption | | 4,698 | 4,698 | 4,639 | 4,696 | 0 | 2 | 0 | 2 | 0 | 4,698 | 0 | 0 | 0 | 48 | 08/01/2035 | 1 |
| .31408E-C8-3 | FNMA 848895 | | 03/26/2012 | Redemption | | 5,325 | 5,325 | 5,502 | 5,333 | 0 | (8) | 0 | (8) | 0 | 5,325 | 0 | 0 | 0 | 31 | 01/01/2036 | 1 |
| .31408G-VU-8 | FNMA 851227 | | 03/26/2012 | Redemption | | 315 | 315 | 323 | 316 | 0 | 0 | 0 | 0 | 0 | 315 | 0 | 0 | 0 | 3 | 05/01/2036 | 1 |
| .31408J-D9-9 | FNMA 852528 | | 03/26/2012 | Redemption | | 4,269 | 4,269 | 4,123 | 4,260 | 0 | 9 | 0 | 9 | 0 | 4,269 | 0 | 0 | 0 | 46 | 05/01/2036 | 1 |
| .31409G-X5 | FNMA 870678 | | 03/26/2012 | Redemption | | 7,029 | 7,029 | 7,474 | 7,050 | 0 | (20) | 0 | (20) | 0 | 7,029 | 0 | 0 | 0 | 65 | 12/01/2021 | 1 |
| .31410F-4Z-5 | FNMA 888340 | | 03/26/2012 | Redemption | | 5,588 | 5,588 | 5,766 | 5,597 | 0 | (9) | 0 | (9) | 0 | 5,588 | 0 | 0 | 0 | 44 | 08/01/2036 | 1 |
| .31410G-BC-6 | FNMA 888435 | | 03/26/2012 | Redemption | | 2,872 | 2,872 | 2,909 | 2,874 | 0 | (2) | 0 | (2) | 0 | 2,872 | 0 | 0 | 0 | 27 | 06/01/2022 | 1 |
| .31410G-W9-0 | FNMA 889072 | | 03/26/2012 | Redemption | | 3,934 | 3,934 | 4,057 | 3,940 | 0 | (6) | 0 | (6) | 0 | 3,934 | 0 | 0 | 0 | 43 | 12/01/2037 | 1 |
| .31410K-XR-0 | FNMA 889988 | | 03/26/2012 | Redemption | | 5,536 | 5,536 | 5,740 | 5,543 | 0 | (7) | 0 | (7) | 0 | 5,536 | 0 | 0 | 0 | 50 | 08/01/2038 | 1 |
| .31410T-WZ-4 | FNMA 897164 | | 03/26/2012 | Redemption | | 1,453 | 1,453 | 1,482 | 1,454 | 0 | (1) | 0 | (1) | 0 | 1,453 | 0 | 0 | 0 | 13 | 08/01/2036 | 1 |
| .31410V-ZL-3 | FNMA 899079 | | 03/26/2012 | Redemption | | 4,417 | 4,417 | 4,747 | 4,447 | 0 | (29) | 0 | (29) | 0 | 4,417 | 0 | 0 | 0 | 39 | 03/01/2037 | 1 |
| .31412S-LR-4 | FNMA 933336 | | 03/26/2012 | Redemption | | 6,946 | 6,946 | 6,789 | 6,934 | 0 | 11 | 0 | 11 | 0 | 6,946 | 0 | 0 | 0 | 63 | 01/01/2038 | 1 |
| .31413M-HN-0 | FNMA 949437 | | 02/25/2012 | Mesirow | | 126,490 | 117,621 | 123,649 | 123,040 | 0 | (137) | 0 | (137) | 0 | 122,903 | 0 | 3,587 | 3,587 | 1,347 | 04/01/2023 | 1 |
| .31414D-U2-0 | FNMA 963301 | | 03/26/2012 | Redemption | | 4,651 | 4,651 | 4,573 | 4,648 | 0 | 2 | 0 | 2 | 0 | 4,651 | 0 | 0 | 0 | 30 | 05/01/2023 | 1 |
| .31414L-U3-0 | FNMA 969811 | | 03/26/2012 | Redemption | | 3,265 | 3,265 | 3,295 | 3,269 | 0 | (3) | 0 | (3) | 0 | 3,265 | 0 | 0 | 0 | 26 | 02/01/2023 | 1 |
| .31415L-ZY-6 | FNMA 983759 | | 02/25/2012 | Mesirow | | 104,067 | 97,771 | 103,484 | 102,785 | 0 | (839) | 0 | (839) | 0 | 101,945 | 0 | 2,122 | 2,122 | 1,015 | 06/01/2023 | 1 |
| .31416H-UM-5 | FNMA AA0587 | | 03/26/2012 | Redemption | | 9,246 | 9,246 | 9,438 | 9,256 | 0 | (10) | 0 | (10) | 0 | 9,246 | 0 | 0 | 0 | 61 | 02/01/2039 | 1 |
| .31417V-RS-4 | FNMA AC8596 | | 03/26/2012 | Redemption | | 12,869 | 12,869 | 12,978 | 12,876 | 0 | (7) | 0 | (7) | 0 | 12,869 | 0 | 0 | 0 | 81 | 01/01/2025 | 1 |
| .31417V-VA-8 | FNMA AC8708 | | 03/26/2012 | Redemption | | 13,979 | 13,979 | 14,257 | 14,002 | 0 | (23) | 0 | (23) | 0 | 13,979 | 0 | 0 | 0 | 88 | 01/01/2025 | 1 |
| .31418M-UM-2 | FNMA AD0587 | | 03/26/2012 | Redemption | | 15,650 | 15,650 | 15,992 | 15,662 | 0 | (12) | 0 | (12) | 0 | 15,650 | 0 | 0 | 0 | 126 | 12/01/2039 | 1 |
| .3138AD-3P-8 | FNMA A10805 | | 03/26/2012 | Redemption | | 327 | 327 | 344 | 327 | 0 | 0 | 0 | 0 | 0 | 327 | 0 | 0 | 0 | 2 | 07/01/2041 | 1 |
| .3128LY-J7-6 | FNMA G02086 | | 03/15/2012 | Redemption | | 3,255 | 3,255 | 3,203 | 3,252 | 0 | 3 | 0 | 3 | 0 | 3,255 | 0 | 0 | 0 | 27 | 02/01/2036 | 1 |
| .36202E-SB-6 | GNMA 000411 | | 03/20/2012 | Redemption | | 2,728 | 2,728 | 2,754 | 2,729 | 0 | (1) | 0 | (1) | 0 | 2,728 | 0 | 0 | 0 | 25 | 04/20/2038 | 1 |
| .36202E-RS-0 | GNMA 004097 | | 03/20/2012 | Redemption | | 2,144 | 2,144 | 2,131 | 2,143 | 0 | 1 | 0 | 1 | 0 | 2,144 | 0 | 0 | 0 | 18 | 03/20/2038 | 1 |
| .362170-SY-9 | GNMA 208535 | | 03/15/2012 | Redemption | | 28 | 28 | 26 | 28 | 0 | 0 | 0 | 0 | 0 | 28 | 0 | 0 | 0 | 0 | 05/15/2017 | 1 |
| .36207J-LY-7 | GNMA 433343 | | 03/15/2012 | Redemption | | 15 | 15 | 14 | 15 | 0 | 0 | 0 | 0 | 0 | 15 | 0 | 0 | 0 | 0 | 12/15/2026 | 1 |
| .36207X-L5-9 | GNMA 445048 | | 03/15/2012 | Redemption | | 1,769 | 1,769 | 1,764 | 1,765 | 0 | 4 | 0 | 4 | 0 | 1,769 | 0 | 0 | 0 | 33 | 01/15/2027 | 1 |
| .36208W-TL-7 | GNMA 463255 | | 03/15/2012 | Redemption | | 75 | 75 | 75 | 75 | 0 | 0 | 0 | 0 | 0 | 75 | 0 | 0 | 0 | 1 | 02/15/2037 | 1 |
| .36210N-MM-8 | GNMA 497264X | | 03/15/2012 | Redemption | | 270 | 270 | 268 | 270 | 0 | 0 | 0 | 0 | 0 | 270 | 0 | 0 | 0 | 3 | 12/15/2028 | 1 |
| .36200N-KA-8 | GNMA 605189 | | 03/15/2012 | Redemption | | 3,098 | 3,098 | 3,143 | 3,100 | 0 | (2) | 0 | (2) | 0 | 3,098 | 0 | 0 | 0 | 38 | 04/15/2034 | 1 |
| .36202F-DW-3 | GNMA II 004617M | | 03/20/2012 | Redemption | | 3,709 | 3,709 | 3,759 | 3,711 | 0 | (2) | 0 | (2) | 0 | 3,709 | 0 | 0 | 0 | 29 | 01/20/2040 | 1 |
| .36202E-JH-3 | GNMA II 3864 | | 03/20/2012 | Redemption | | 2,398 | 2,398 | 2,393 | 2,398 | 0 | 0 | 0 | 0 | 0 | 2,398 | 0 | 0 | 0 | 22 | 06/20/2036 | 1 |
| .36202E-MA-4 | GNMA II 3953 | | 03/20/2012 | Redemption | | 1,317 | 1,317 | 1,312 | 1,316 | 0 | 0 | 0 | 0 | 0 | 1,317 | 0 | 0 | 0 | 12 | 02/20/2037 | 1 |
| .36202E-NP-0 | GNMA II 3998 | | 03/20/2012 | Redemption | | 1,676 | 1,676 | 1,660 | 1,675 | 0 | 1 | 0 | 1 | 0 | 1,676 | 0 | 0 | 0 | 16 | 06/20/2037 | 1 |
| .36202E-QL-6 | GNMA II 4059 | | 03/20/2012 | Redemption | | 1,879 | 1,879 | 1,874 | 1,879 | 0 | 0 | 0 | 0 | 0 | 1,879 | 0 | 0 | 0 | 17 | 12/20/2037 | 1 |
| United States | | | | | | 551,906 | 531,597 | 549,121 | 543,038 | 0 | (1,356) | 0 | (1,356) | 0 | 541,683 | 0 | 10,223 | 10,223 | 5,179 | XXX | XXX |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 551,906 | 531,597 | 549,121 | 543,038 | 0 | (1,356) | 0 | (1,356) | 0 | 541,683 | 0 | 10,223 | 10,223 | 5,179 | XXX | XXX |
| .0258MO-CW-7 | AMERICAN EXPRESS CR CORP | | 02/16/2012 | Mesirow | | 26,413 | 25,000 | 25,009 | 25,002 | 0 | 0 | 0 | 0 | 0 | 25,002 | 0 | 1,411 | 1,411 | 449 | 05/02/2013 | 1FE |
| .06415C-AA-7 | BANK OF NOVA SCOTIA | | 03/05/2012 | Crew | | 257,988 | 250,000 | 249,883 | 249,892 | 0 | 4 | 0 | 4 | 0 | 249,896 | 0 | 8,092 | 8,092 | 3,210 | 08/03/2016 | 1FE |
| .240019-BQ-1 | DAYTON PWIR & LT CO | | 02/17/2012 | Mesirow | | 79,670 | 75,000 | 77,156 | 75,754 | 0 | (60) | 0 | (60) | 0 | 75,694 | 0 | 3,976 | 3,976 | 1,516 | 10/01/2013 | 2FE |

Cincinnati Equitable Life Insurance Company

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|--|--------------------------------|---------|---------------|-------------------|---------------------------|----------------|-----------|-------------|--|---|---|--|--|--|--|--|----------------------------------|-------------------------------|---|-----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-ign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Design-ation or Market In-dicator (a) |
| .292505-AB-0 | ENCANA CORP | | 03/07/2012 | Mesirow | | 76,732 | 75,000 | 74,481 | 74,813 | 0 | 20 | 0 | 20 | 0 | 74,833 | 0 | 3,899 | 3,899 | 1,455 | 10/15/2013 | 2FE |
| .369626-3U-6 | GENERAL ELECTRIC CAPITAL CORP. | | 02/13/2012 | Mesirow | | 344,475 | 300,000 | 311,805 | 310,533 | 0 | (170) | 0 | (170) | 0 | 310,363 | 0 | 34,112 | 34,112 | 4,922 | 05/01/2018 | 1FE |
| .44106M-AK-8 | HOSPITALITY PPTYS TR | | 03/20/2012 | Call | | 50,000 | 50,000 | 47,561 | 50,000 | 0 | 24 | 0 | 24 | 0 | 47,699 | 0 | 2,301 | 2,301 | 976 | 03/15/2027 | 2FE |
| .592179-JG-1 | METROPOLITAN LIFE GLOBAL FDG | | 03/05/2012 | Mesirow | | 104,610 | 100,000 | 100,181 | 100,046 | 0 | (7) | 0 | (7) | 0 | 100,040 | 0 | 4,570 | 4,570 | 2,107 | 04/10/2013 | 1FE |
| .925524-BB-5 | VIACOM INC | | 03/07/2012 | Mesirow | | 117,354 | 100,000 | 111,640 | 108,636 | 0 | (366) | 0 | (366) | 0 | 108,269 | 0 | 9,085 | 9,085 | 2,292 | 04/30/2016 | 2FE |
| .05948X-WV-9 | BANC AMER MTG SECS INC | | 03/26/2012 | Redemption | | 919 | 919 | 685 | 906 | 0 | 13 | 0 | 13 | 0 | 919 | 0 | 0 | 0 | 9 | 11/25/2033 | 1Z* |
| .07387J-AD-8 | BEAR STEARNS COMMERCIAL MTG | | 03/13/2012 | Redemption | | 18,274 | 18,274 | 19,169 | 18,310 | 0 | (37) | 0 | (37) | 0 | 18,274 | 0 | 0 | 0 | 163 | 09/11/2038 | 1Z* |
| .07388L-AD-2 | BEAR STEARNS COMMERCIAL MTG | | 03/13/2012 | Redemption | | 14,513 | 14,513 | 15,391 | 14,550 | 0 | (37) | 0 | (37) | 0 | 14,513 | 0 | 0 | 0 | 139 | 09/11/2041 | 1Z* |
| .17309D-AB-9 | CITIGROUP COMMERCIAL MTG | | 02/15/2012 | Mesirow | | 206,938 | 200,000 | 209,625 | 209,559 | 0 | (16) | 0 | (16) | 0 | 209,543 | 0 | (2,605) | (2,605) | 2,204 | 03/15/2049 | 1Z* |
| .225470-F6-5 | CREDIT SUISSE MORTGAGE CAPITAL | | 03/19/2012 | Redemption | | 8,947 | 8,947 | 9,505 | 8,973 | 0 | (25) | 0 | (25) | 0 | 8,947 | 0 | 0 | 0 | 82 | 02/15/2039 | 1Z* |
| .52108M-FR-9 | LB-LBS COML MORTGAGE TRUST | | 03/16/2012 | Redemption | | 19,658 | 19,658 | 20,988 | 19,721 | 0 | (62) | 0 | (62) | 0 | 19,658 | 0 | 0 | 0 | 192 | 03/15/2032 | 1Z* |
| .92978P-AD-1 | WACHOVIA BANK COMMERCIAL MTG | | 03/19/2012 | Redemption | | 7,621 | 7,621 | 8,085 | 7,634 | 0 | (13) | 0 | (13) | 0 | 7,621 | 0 | 0 | 0 | 66 | 11/15/2048 | 1Z* |
| .90783S-AA-0 | UNION PACIFIC CORP | | 01/03/2012 | Redemption | | 1,413 | 1,413 | 1,275 | 1,410 | 0 | 2 | 0 | 2 | 0 | 1,413 | 0 | 0 | 0 | 32 | 01/02/2024 | 1FE |
| United States | | | | | | 1,337,523 | 1,246,345 | 1,282,438 | 1,273,414 | 0 | (730) | 0 | (730) | 0 | 1,272,683 | 0 | 64,840 | 64,840 | 19,834 | XXX | XXX |
| .891145-RB-2 | TORONTO DOMINION BANK | C | 01/28/2012 | Crew | | 301,638 | 300,000 | 295,011 | 295,119 | 0 | 86 | 0 | 86 | 0 | 295,204 | 0 | 6,434 | 6,434 | 1,855 | 09/14/2016 | 1FE |
| Canada | | | | | | 301,638 | 300,000 | 295,011 | 295,119 | 0 | 86 | 0 | 86 | 0 | 295,204 | 0 | 6,434 | 6,434 | 1,855 | XXX | XXX |
| 8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,639,161 | 1,546,345 | 1,577,449 | 1,568,532 | 0 | (645) | 0 | (645) | 0 | 1,567,887 | 0 | 71,274 | 71,274 | 21,690 | XXX | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 2,319,635 | 2,217,942 | 2,259,308 | 2,246,256 | 0 | (1,953) | 0 | (1,953) | 0 | 2,244,303 | 0 | 75,332 | 75,332 | 30,537 | XXX | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 2,319,635 | 2,217,942 | 2,259,308 | 2,246,256 | 0 | (1,953) | 0 | (1,953) | 0 | 2,244,303 | 0 | 75,332 | 75,332 | 30,537 | XXX | XXX |
| .018805-20-0 | ALLIANZ SE | | 02/29/2012 | Mesirow | 5,700,000 | 147,627 | 0.00 | 149,055 | 149,055 | 0 | 0 | 0 | 0 | 0 | 149,055 | 0 | (1,428) | (1,428) | 2,984 | | P1UFE |
| .00211G-20-8 | AT&T INC | | 02/15/2012 | SCHWAB | 2,000,000 | 50,000 | 0.00 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 0 | 0 | 797 | | P1LFE |
| .05382A-20-3 | AVIVA PLC CAPITAL | | 03/15/2012 | Mesirow | 9,400,000 | 248,715 | 0.00 | 231,750 | 231,750 | 0 | 0 | 0 | 0 | 0 | 231,750 | 0 | 16,965 | 16,965 | 5,332 | | P1LFE |
| .060505-55-9 | BANK OF AMERIA CORP | | 01/04/2012 | Mesirow | 1,500,000 | 34,709 | 0.00 | 39,300 | 39,300 | 0 | 0 | 0 | 0 | 0 | 39,300 | 0 | (4,591) | (4,591) | 0 | | P3LFE |
| .203233-60-6 | COMMONWEALTH REIT | | 01/19/2012 | Mesirow | 8,000,000 | 199,196 | 0.00 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | (804) | (804) | 0 | | P3LFE |
| .203233-50-7 | COMMONWEALTH REIT | | 01/19/2012 | Mesirow | 7,100,000 | 154,067 | 0.00 | 151,798 | 151,798 | 0 | 0 | 0 | 0 | 0 | 151,798 | 0 | 2,269 | 2,269 | 0 | | P3LFE |
| .253668-70-7 | DIGITAL REALTY TRUST INC. | | 01/12/2012 | Mesirow | 5,800,000 | 147,201 | 0.00 | 145,000 | 145,000 | 0 | 0 | 0 | 0 | 0 | 145,000 | 0 | 2,201 | 2,201 | 0 | | P3LFE |
| .630397-30-4 | ENDURANCE SPECIALTY HLDG | | 01/24/2012 | Mesirow | 7,500,000 | 191,571 | 0.00 | 187,500 | 187,500 | 0 | 0 | 0 | 0 | 0 | 187,500 | 0 | 4,071 | 4,071 | 0 | | P3UFE |
| .29364N-83-5 | ENTERGY MISSISSIPPI | | 01/04/2012 | Mesirow | 4,000,000 | 111,198 | 0.00 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 11,198 | 11,198 | 0 | | P2LFE |
| .38144G-18-4 | GOLDMAN SACHS GROUP INC. | | 03/19/2012 | Mesirow | 7,700,000 | 198,111 | 0.00 | 192,500 | 192,500 | 0 | 0 | 0 | 0 | 0 | 192,500 | 0 | 5,611 | 5,611 | 3,302 | | |
| .404280-70-3 | HSBC HLDGS PLC | | 01/25/2012 | Mesirow | 4,100,000 | 107,051 | 0.00 | 107,830 | 107,830 | 0 | 0 | 0 | 0 | 0 | 107,830 | 0 | (779) | (779) | 2,082 | | P1LFE |
| .48248A-40-5 | KKR FINL HLDGS LLC | | 03/09/2012 | Mesirow | 6,100,000 | 161,647 | 0.00 | 154,820 | 105,420 | 0 | 0 | 0 | 0 | 0 | 154,820 | 0 | 6,827 | 6,827 | 3,193 | | P2LFE |
| .70509V-20-9 | PEBBLEBROOK HOTEL | | 01/24/2012 | Mesirow | 5,000,000 | 122,008 | 0.00 | 122,750 | 122,750 | 0 | 0 | 0 | 0 | 0 | 122,750 | 0 | (742) | (742) | 2,461 | | |
| .70509V-30-8 | PEBBLEBROOK HOTEL | | 03/09/2012 | Mesirow | 3,000,000 | 75,749 | 0.00 | 72,160 | 0 | 0 | 0 | 0 | 0 | 0 | 72,160 | 0 | 3,589 | 3,589 | 0 | | P2LFE |
| .74460W-20-6 | PUBLIC STORAGE | | 03/05/2012 | Mesirow | 6,100,000 | 155,547 | 0.00 | 152,500 | 0 | 0 | 0 | 0 | 0 | 0 | 152,500 | 0 | 3,047 | 3,047 | 0 | | P2LFE |
| United States Total | | | | | | 2,104,398 | | 2,056,963 | 1,782,903 | 0 | 0 | 0 | 0 | 0 | 2,056,963 | 0 | 47,435 | 47,435 | 20,150 | XXX | XXX |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,104,398 | XXX | 2,056,963 | 1,782,903 | 0 | 0 | 0 | 0 | 0 | 2,056,963 | 0 | 47,435 | 47,435 | 20,150 | XXX | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 2,104,398 | XXX | 2,056,963 | 1,782,903 | 0 | 0 | 0 | 0 | 0 | 2,056,963 | 0 | 47,435 | 47,435 | 20,150 | XXX | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 2,104,398 | XXX | 2,056,963 | 1,782,903 | 0 | 0 | 0 | 0 | 0 | 2,056,963 | 0 | 47,435 | 47,435 | 20,150 | XXX | XXX |
| .075887-10-9 | BECTON DICKINSON & CO | | 03/09/2012 | Mesirow | 235,000 | 18,105 | 0.00 | 13,406 | 17,559 | (4,153) | 0 | 0 | (4,153) | 0 | 13,406 | 0 | 4,699 | 4,699 | 106 | | |
| .30162A-10-8 | ELEXIS INC. | | 02/02/2012 | Issuer | 310,000 | 3,117 | 0.00 | 3,456 | 651 | 0 | 0 | 0 | 651 | 0 | 3,456 | 0 | (340) | (340) | 32 | | |
| .867224-10-7 | SUNCOR ENERGY INC. | | 03/09/2012 | Schwab | 200,000 | 6,915 | 0.00 | 5,375 | 5,766 | (391) | 0 | 0 | (391) | 0 | 5,375 | 0 | 1,540 | 1,540 | 19 | | |
| .883556-10-2 | THERMO FISHER SCIENTIFIC INC | | 01/25/2012 | SCHWAB | 270,000 | 14,347 | 0.00 | 8,812 | 12,142 | (3,330) | 0 | 0 | (3,330) | 0 | 8,812 | 0 | 5,535 | 5,535 | 0 | | |
| United States | | | | | | 42,483 | XXX | 31,048 | 38,273 | (7,224) | 0 | 0 | (7,224) | 0 | 31,048 | 0 | 11,435 | 11,435 | 157 | XXX | XXX |
| .881624-20-9 | TEVA PHARMACEUTICAL INDS LTD | F | 02/10/2012 | Schwab | 340,000 | 14,933 | 0.00 | 18,298 | 13,722 | 4,576 | 0 | 0 | 4,576 | 0 | 18,298 | 0 | (3,365) | (3,365) | 0 | | |
| Other Country | | | | | | 14,933 | XXX | 18,298 | 13,722 | 4,576 | 0 | 0 | 4,576 | 0 | 18,298 | 0 | (3,365) | (3,365) | 0 | XXX | XXX |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 57,416 | XXX | 49,346 | 51,995 | (2,649) | 0 | 0 | (2,649) | 0 | 49,346 | 0 | 8,070 | 8,070 | 157 | XXX | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 57,416 | XXX | 49,346 | 51,995 | (2,649) | 0 | 0 | (2,649) | 0 | 49,346 | 0 | 8,070 | 8,070 | 157 | XXX | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 57,416 | XXX | 49,346 | 51,995 | (2,649) | 0 | 0 | (2,649) | 0 | 49,346 | 0 | 8,070 | 8,070 | 157 | XXX | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 2,161,814 | XXX | 2,106,309 | 1,834,898 | (2,649) | 0 | 0 | (2,649) | 0 | 2,106,309 | 0 | 55,505 | 55,505 | 20,306 | XXX | XXX |
| 9999999 - Totals | | | | | | 4,481,450 | XXX | 4,365,618 | 4,081,154 | (2,649) | (1,953) | 0 | (4,602) | 0 | 4,350,613 | 0 | 130,837 | 130,837 | 50,843 | XXX | XXX |

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

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made
N O N E

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open
N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

Cincinnati Equitable Life Insurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

[illegible]

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

N O N E