



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

Cincinnati Equitable Insurance Company

NAIC Group Code 0838 0838 NAIC Company Code 16721 Employer's ID Number 31-0239840
(Current) (Prior)

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

Country of Domicile United States of America

Incorporated/Organized 01/24/1827 Commenced Business 04/14/1826

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

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

Mail Address 525 Vine Street, Suite 1925, Cincinnati, OH 45202
(Street and Number or P.O. Box) (City or Town, State and Zip Code)

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

Internet Web Site Address www.cineqlife.com

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

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

Peter A Alpaugh Andrea A Kessel Gregory A Baker
James W Ketring Drew F Knowles

State of Ohio 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

Gregory A Baker
President

Linda S Bales
Secretary

Subscribed and sworn to before me this
10 day of 08/2012

- a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

Richard H Hansman Jr

11/08/2014

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable 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	4,060,711		4,060,711	3,697,252
2. Stocks:				
2.1 Preferred stocks	596,313		596,313	793,358
2.2 Common stocks	3,780		3,780	103,678
3. Mortgage loans on real estate:				
3.1 First liens			0	45,502
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$15,928), cash equivalents (\$) and short-term investments (\$180,369)	196,297		196,297	262,680
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives			0	0
8. Other invested assets			0	0
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)	4,857,101	0	4,857,101	4,902,470
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	78,841		78,841	65,142
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
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			0	0
18.2 Net deferred tax asset	162,000	161,000	1,000	13,000
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	5,883		5,883	5,883
21. Furniture and equipment, including health care delivery assets (\$)	2,533	2,533	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,106,358	163,533	4,942,825	4,986,495
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	5,106,358	163,533	4,942,825	4,986,495
DETAILS OF WRITE-INS				
1101.			0	0
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.			0	0
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$)	30,000	30,000
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	5,517	5,517
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	45,560	59,797
6. Taxes, licenses and fees (excluding federal and foreign income taxes)		650
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)		
10. Advance premium		
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	773	1,280
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others	340	340
15. Remittances and items not allocated		
16. Provision for reinsurance		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	5,172	6,130
20. Derivatives		
21. Payable for securities		
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	87,362	103,714
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	87,362	103,714
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	1,000,000	1,000,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		0
34. Gross paid in and contributed surplus	3,949,915	4,105,894
35. Unassigned funds (surplus)	(94,452)	(223,113)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	4,855,463	4,882,781
38. Totals (Page 2, Line 28, Col. 3)	4,942,825	4,986,495
DETAILS OF WRITE-INS		
2501.		
2502.		
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)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$)	0	0	0
1.2 Assumed (written \$)			0
1.3 Ceded (written \$)			0
1.4 Net (written \$ 0)	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year \$):			
2.1 Direct	(2,385)	(1,611)	(7,595)
2.2 Assumed			0
2.3 Ceded		0	0
2.4 Net	(2,385)	(1,611)	(7,595)
3. Loss adjustment expenses incurred	21,363	21,979	47,716
4. Other underwriting expenses incurred	56,614	66,261	137,283
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	75,592	86,629	177,404
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(75,592)	(86,629)	(177,404)
INVESTMENT INCOME			
9. Net investment income earned	112,063	122,509	243,377
10. Net realized capital gains (losses) less capital gains tax of \$	189,272	99,311	103,459
11. Net investment gain (loss) (Lines 9 + 10)	301,335	221,820	346,836
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Lines 12 through 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	225,743	135,191	169,432
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	225,743	135,191	169,432
19. Federal and foreign income taxes incurred			
20. Net income (Line 18 minus Line 19)(to Line 22)	225,743	135,191	169,432
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	4,882,782	5,296,191	5,296,191
22. Net income (from Line 20)	225,743	135,191	169,432
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$	8,938	(11,840)	(42,841)
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(141,000)	(54,000)	(35,000)
27. Change in nonadmitted assets	129,000	26,000	(5,000)
28. Change in provision for reinsurance			0
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in	(155,979)	0	(5,647,937)
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital	155,979		5,647,937
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders	(250,000)	(250,000)	(500,000)
36. Change in treasury stock			0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(27,319)	(154,649)	(413,409)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	4,855,463	5,141,542	4,882,782
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0	0

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable 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	(507)	(536)	69
2. Net investment income	102,777	132,454	263,767
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	102,270	131,918	263,836
5. Benefit and loss related payments	(2,385)	(1,611)	(7,594)
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	92,863	97,830	177,430
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	0	0	0
10. Total (Lines 5 through 9)	90,478	96,219	169,836
11. Net cash from operations (Line 4 minus Line 10)	11,792	35,699	94,000
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,516,648	1,785,221	2,805,121
12.2 Stocks	2,153,396	1,230,617	1,587,029
12.3 Mortgage loans	45,502	4,692	5,500
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,715,546	3,020,530	4,397,649
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,747,602	1,667,759	2,675,090
13.2 Stocks	1,795,160	980,093	1,337,193
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,542,762	2,647,852	4,012,283
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	172,784	372,678	385,366
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	0	0	0
16.5 Dividends to stockholders	250,000	250,000	500,000
16.6 Other cash provided (applied)	(958)	8,702	(34,627)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(250,958)	(241,298)	(534,627)
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) ..	(66,382)	167,079	(55,261)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	262,679	317,940	317,940
19.2 End of period (Line 18 plus Line 19.1)	196,297	485,019	262,679

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

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STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable Insurance Company
NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Cincinnati Equitable 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

The Company has no Loan-Backed Securities.

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 JUNE 30, 2012 OF THE Cincinnati Equitable 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	\$ 598,169	-	-	\$ 598,169
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	598,169	-	-	598,169
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	4,199,339	-	4,199,339
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	4,199,339	-	4,199,339
Common Stock				
Industrial and Misc	3,780	-	-	3,780
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	3,780	-	-	3,780
Separate account assets	-	-	-	-
Total assets at fair value	601,949	4,199,339	-	4,801,288
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

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? Yes [] No [X]
If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 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? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2008
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/29/2009
- 6.4 By what department or departments?
- 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

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? Yes [X] No []
- (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.
- 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 [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]
- 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 0	\$
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)	\$ 0	\$ 0
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.

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:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

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

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)
NONE				

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable Insurance Company

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

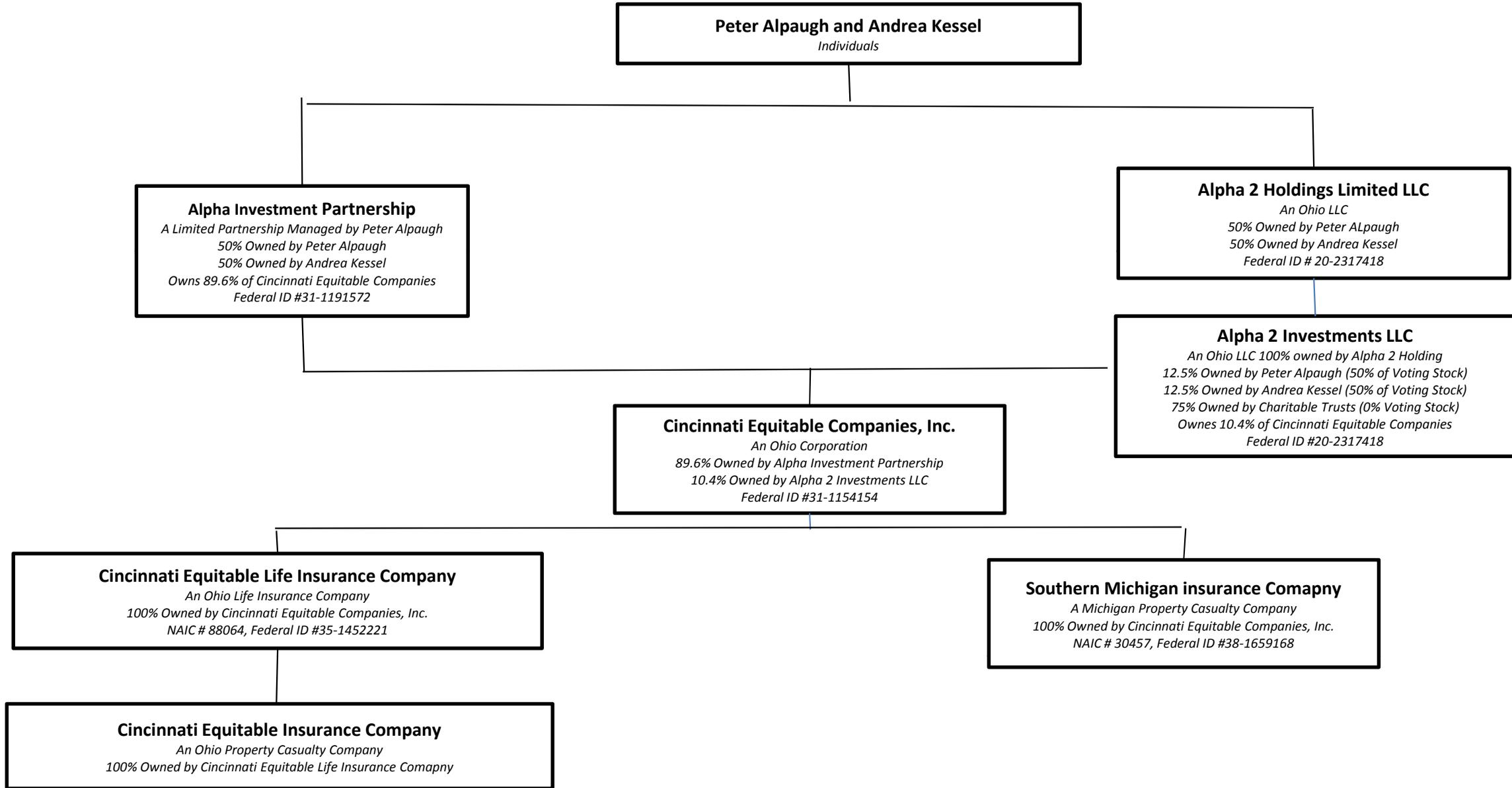
Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	N						
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	N						
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	N						
11. Georgia GA	N						
12. Hawaii HI	N						
13. Idaho ID	N						
14. Illinois IL	L						
15. Indiana IN	L						
16. Iowa IA	N						
17. Kansas KS	N						
18. Kentucky KY	L						
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	N						
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	N						
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	N						
33. New York NY	N						
34. North Carolina NC	N						
35. North Dakota ND	N						
36. Ohio OH	L			(2,385)	(1,611)	20,000	20,000
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	L					10,000	10,000
40. Rhode Island RI	N						
41. South Carolina SC	N						
42. South Dakota SD	N						
43. Tennessee TN	N						
44. Texas TX	N						
45. Utah UT	N						
46. Vermont VT	N						
47. Virginia VA	N						
48. Washington WA	N						
49. West Virginia WV	N						
50. Wisconsin WI	N						
51. Wyoming WY	N						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	N						
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	(a) 5	0	0	(2,385)	(1,611)	30,000	30,000
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

(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.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
			31-1191572				Alpha Investment Partnership	OH	UIP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
			20-2317418				Alpha 2 Holdings, LLC	OH	UIP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
			20-2317418				Alpha 2 Investments, LLC	OH	UIP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
.0838	Cincinnati Equitable Companies	.00020	31-1154154				Cincinnati Equitable Companies, Inc	OH	UDP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
.0838	Cincinnati Equitable Companies	.88064	35-1452221				Cincinnati Equitable Life Insurance Company	OH	UDP	Cincinnati Equitable Companies, Inc.	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
.0838	Cincinnati Equitable Companies	.16721	31-0239840				Cincinnati Equitable Insurance Company	OH	JA	Cincinnati Equitable Life Insurance Company	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
.0838	Cincinnati Equitable Companies	.30457	38-1659168				Southern Michigan Insurance Company	MI	JA	Cincinnati Equitable Companies, Inc.	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	

Asterisk	Explanation
----------	-------------

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable Insurance Company

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire			0.0	0.0
2. Allied Lines			0.0	0.0
3. Farmowners multiple peril			0.0	0.0
4. Homeowners multiple peril		(154)	0.0	0.0
5. Commercial multiple peril			0.0	0.0
6. Mortgage guaranty			0.0	0.0
8. Ocean marine			0.0	0.0
9. Inland marine			0.0	0.0
10. Financial guaranty			0.0	0.0
11.1 Medical professional liability - occurrence			0.0	0.0
11.2 Medical professional liability - claims-made			0.0	0.0
12. Earthquake			0.0	0.0
13. Group accident and health			0.0	0.0
14. Credit accident and health			0.0	0.0
15. Other accident and health			0.0	0.0
16. Workers' compensation			0.0	0.0
17.1 Other liability - occurrence			0.0	0.0
17.2 Other liability - claims-made			0.0	0.0
17.3 Excess workers' compensation			0.0	0.0
18.1 Products liability - occurrence			0.0	0.0
18.2 Products liability - claims-made			0.0	0.0
19.1,19.2 Private passenger auto liability		(834)	0.0	0.0
19.3,19.4 Commercial auto liability			0.0	0.0
21. Auto physical damage		(1,397)	0.0	0.0
22. Aircraft (all perils)			0.0	0.0
23. Fidelity			0.0	0.0
24. Surety			0.0	0.0
26. Burglary and theft			0.0	0.0
27. Boiler and machinery			0.0	0.0
28. Credit			0.0	0.0
29. International			0.0	0.0
30. Warranty			0.0	0.0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. Totals	0	(2,385)	0.0	0.0
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire			
2. Allied Lines			
3. Farmowners multiple peril			
4. Homeowners multiple peril			
5. Commercial multiple peril			
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine			
10. Financial guaranty			
11.1 Medical professional liability - occurrence			
11.2 Medical professional liability - claims-made			
12. Earthquake			
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation			
17.1 Other liability - occurrence			
17.2 Other liability - claims-made			
17.3 Excess workers' compensation			
18.1 Products liability - occurrence			
18.2 Products liability - claims-made			
19.1,19.2 Private passenger auto liability			
19.3,19.4 Commercial auto liability			
21. Auto physical damage			
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft			
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business			
35. Totals			
DETAILS OF WRITE-INS			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

NONE

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable Insurance Company

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2012 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2009 + Prior	30	6	36	19		19	30		6	36	19	0	19
2. 2010			0			0			0	0	0	0	0
3. Subtotals 2010 + Prior	30	6	36	19	0	19	30	0	6	36	19	0	19
4. 2011			0			0			0	0	0	0	0
5. Subtotals 2011 + Prior	30	6	36	19	0	19	30	0	6	36	19	0	19
6. 2012	XXX	XXX	XXX	XXX		0	XXX			0	XXX	XXX	XXX
7. Totals	30	6	36	19	0	19	30	0	6	36	19	0	19
8. Prior Year-End Surplus As Regards Policyholders	4,883										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 63.3	2. 0.0	3. 52.8
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 0.4

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.

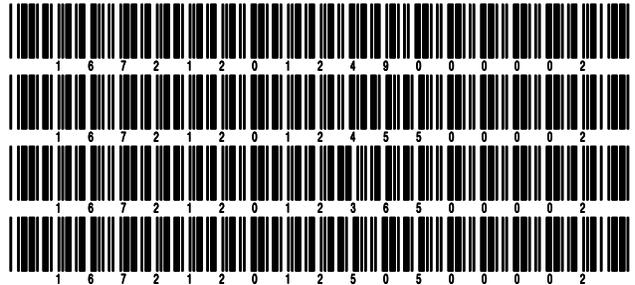
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1. N/A
2. N/A
3. N/A
4. N/A

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]
4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

NONE

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 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)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	45,502	51,002
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		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	45,502	5,500
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		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	45,502
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	0	45,502
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	0	45,502

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 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. 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 depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,594,288	4,927,554
2. Cost of bonds and stocks acquired	3,542,762	4,012,283
3. Accrual of discount	1,300	3,015
4. Unrealized valuation increase (decrease)	8,938	(42,842)
5. Total gain (loss) on disposals	189,272	103,458
6. Deduct consideration for bonds and stocks disposed of	3,670,044	4,392,149
7. Deduct amortization of premium	5,713	17,031
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)	4,660,803	4,594,288
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	4,660,803	4,594,288

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable 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)	3,090,616	491,296	1,151,530	(972)	3,090,616	2,429,410		2,530,893
2. Class 2 (a)	387,051	703,536	555	(1,171)	387,051	1,088,861		830,897
3. Class 3 (a)	304,961	50,788	27,664	(1,207)	304,961	326,878		232,966
4. Class 4 (a)	318,095	102,280	24,590	144	318,095	395,929		322,457
5. Class 5 (a)	26,779	0	26,709	(70)	26,779	0		26,690
6. Class 6 (a)	0				0	0		0
7. Total Bonds	4,127,503	1,347,900	1,231,048	(3,276)	4,127,503	4,241,079	0	3,943,902
PREFERRED STOCK								
8. Class 1	0				0	0		135,520
9. Class 2	664,700	623,660	953,160	13,407	664,700	348,607		167,878
10. Class 3	25,060	291,500	60,000	(8,854)	25,060	247,706		489,960
11. Class 4	0				0	0		0
12. Class 5	0				0	0		0
13. Class 6	0				0	0		0
14. Total Preferred Stock	689,760	915,160	1,013,160	4,553	689,760	596,313	0	793,358
15. Total Bonds and Preferred Stock	4,817,262	2,263,060	2,244,208	1,277	4,817,262	4,837,391	0	4,737,260

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	180,369	XXX	180,369	18	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	246,650	285,568
2. Cost of short-term investments acquired	516,008	829,686
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	582,289	868,604
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	180,369	246,650
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	180,369	246,650

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired

N O N E

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

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

N O N E

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

N O N E

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable 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)
030981-AF-1	AMERIGAS PART/FIN CORP		.03/05/2012	Crew		20,165	20,000	.341	3FE
039380-AC-4	ARCH COAL INC SR NT		.02/29/2012	Schwab		2,005	2,000	.62	4FE
043353-AJ-0	ARVINMERITOR INC		.04/12/2012	Mesirow		9,799	9,000	.85	4FE
12686C-BA-6	CABLEVISION SYSTEMS		.05/11/2012	Crew		10,650	10,000	.69	4FE
165167-CF-2	CHESAPEAKE ENERGY CORP		.02/09/2012	Crew		15,188	15,000	.494	3FE
12543D-AL-4	CHS / CMINTY HEALTH SYS INC		.05/24/2012	Crew		20,425	20,000	.67	4FE
212015-AF-8	CONTINENTAL RES INC		.04/02/2012	Mesirow		20,025	18,000	.11	3FE
257867-AY-7	DONNELLEY R R & SONS CO		.04/16/2012	Mesirow		19,650	20,000	.165	3FE
29444U-AK-2	EQUINIX INC		.04/25/2012	Mesirow		9,855	9,000	.184	3FE
315292-AJ-1	FERRELLGAS LP		.03/21/2012	Crew		19,879	19,000	.843	4FE
345397-VM-2	FORD MOTOR CREDIT LLC SR NT		.06/13/2012	Crew		20,953	17,000	.587	3FE
346091-AZ-4	FOREST OIL CORPORATION		.01/12/2012	Schwab		2,005	2,000	.13	4FE
38141G-GQ-1	GOLDMAN SACHS GROUP INC		.03/12/2012	Mesirow		250,000	250,000	1,750	1FE
404121-AD-7	HCA INC		.05/09/2012	Crew		19,463	18,000	.334	4FE
428040-CG-2	HERTZ CORP		.03/16/2012	Crew		20,026	19,000	.154	4FE
428236-BX-0	HEWLETT-PACKARD CO		.03/12/2012	Mesirow		333,395	325,000	.110	1FE
459745-GK-5	INTL LEASE FINANCE CORP		.04/05/2012	Mesirow		19,980	18,000	.470	3FE
513075-AY-7	LAMAR MEDIA CORP		.01/19/2012	Mesirow		2,185	2,000	.43	4FE
58445M-AM-4	MEDIACOM LLC/CAPITL CORP		.01/04/2012	Mesirow		5,350	5,000	.183	4FE
617446-BQ-7	MORGAN STANLEY		.05/09/2012	Mesirow		127,934	120,000	.950	1FE
704549-AF-1	PEABODY ENERGY CORP		.03/16/2012	Mesirow		10,830	10,000	.168	3FE
72447X-AB-3	PITNEY BOWES INC		.04/26/2012	Mesirow		407,468	400,000	6,183	2FE
731745-AL-9	POLYMER GROUP INC		.05/21/2012	Crew		21,000	20,000	.487	4FE
75281A-AN-9	RANGE RESOURCES CORP		.03/12/2012	Crew		20,200	20,000	.19	3FE
880349-AQ-8	TENNECO INC		.03/06/2012	Crew		16,013	15,000	.241	3FE
911365-AU-8	UNITED RENTALS NORTH AMER INC		.04/11/2012	Crew		20,944	19,000	.516	4FE
939640-AD-0	WASHINGTON POST CO		.04/24/2012	Mesirow		296,068	250,000	4,330	2FE
United States						1,741,452	1,652,000	18,858	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,741,452	1,652,000	18,858	XXX
8399997. Total - Bonds - Part 3						1,741,452	1,652,000	18,858	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,741,452	1,652,000	18,858	XXX
808513-20-4	CHARLES SCHWAB CORP		.05/30/2012	Mesirow	4,100,000	102,500	25.00	.0	P3LFE
65339K-70-4	NESTERRA ENERGY CAP HLDGS		.06/13/2012	Mesirow	3,300,000	82,500	0.00	.0	P2LFE
743674-60-8	PROTECTIVE LIFE CORP		.05/15/2012	Mesirow	4,800,000	120,000	25.00	.0	P2LFE
780097-75-4	ROYAL BK SCOTLAND		.05/07/2012	Mesirow	10,000,000	189,000	25.00	.0	
902973-83-3	US BANCORP		.06/05/2012	Mesirow	6,500,000	175,500	25.00	.0	P2LFE
United States						669,500		0	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						669,500	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						669,500	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						669,500	XXX	0	XXX
205862-40-2	COMVERSE TECHNOLOGY INC		.03/14/2012	Mesirow	10,000	.0	.0	.0	L
United States						0	XXX	0	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						669,500	XXX	0	XXX
9999999 - Totals						2,410,952	XXX	18,858	XXX

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

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
05508R-AD-8	B & G FOODS INC		04/12/2012	Mesirow		19,418	18,000	19,124	18,944	57	(41)	0	16	0	18,960	0	458	458	1,042	01/15/2018	4FE	
156700-AR-7	CENTURYLINK INC		03/15/2012	Crew		10,490	10,000	9,689	9,695	0	5	0	5	0	9,699	0	790	790	151	06/15/2021	2FE	
12543D-AF-7	COMMUNITY HEALTH SYSTEMS		02/22/2012	Mesirow		20,900	20,000	20,351	20,253	0	(9)	0	(9)	0	20,244	0	656	656	1,095	07/15/2015	4FE	
21036P-AF-5	CONSTELLATION BRANDS INC		01/05/2012	Broker		16,556	15,000	15,188	15,141	0	0	0	0	0	15,141	0	1,415	1,415	156	05/15/2017	3FE	
278265-AC-7	EATON VANCE CORP.		03/09/2012	Mesirow		175,150	155,000	171,554	171,351	0	(511)	0	(511)	0	170,840	0	4,310	4,310	4,534	10/02/2017	1FE	
315295-AE-5	FERRELLGAS PARTNERS LP		02/15/2012	Mesirow		15,003	17,000	17,518	16,562	929	(4)	0	925	0	17,486	0	(2,484)	(2,484)	269	06/15/2020	4FE	
345397-VM-2	FORD MOTOR CREDIT LLC SR NT		05/16/2012	CSFB		13,956	11,000	11,248	11,216	0	(7)	0	(7)	0	11,209	0	2,747	2,747	760	01/15/2020	3FE	
404119-BJ-7	HCA INC.		05/09/2012	CHASE		13,350	12,000	13,140	13,038	0	(71)	0	(71)	0	12,967	0	383	383	706	02/15/2020	3FE	
459745-FW-0	INTERNATIONAL LEASE FIN CORP		05/04/2012	BOA		25,013	23,000	22,600	22,618	0	29	0	29	0	22,647	0	2,366	2,366	1,135	09/15/2015	3FE	
615394-AJ-2	MOOG INC		04/17/2012	Mesirow		17,040	16,000	15,416	15,814	8	6	0	14	0	15,828	0	1,212	1,212	393	06/15/2018	4FE	
670346-AK-1	NUCOR CORP		04/02/2012	Broker		297,500	250,000	256,250	254,617	0	(184)	0	(184)	0	254,433	0	43,067	43,067	5,647	06/01/2018	1FE	
718507-BH-8	PHILLIPS PETROLEUM		04/02/2012	Broker		401,900	325,000	318,875	316,975	0	224	0	224	0	319,199	0	82,701	82,701	16,510	07/15/2018	1FE	
72447X-AB-3	PITNEY BOWES INC		03/09/2012	Mesirow		145,000	145,000	150,032	149,830	0	(175)	0	(175)	0	149,654	0	(4,654)	(4,654)	5,054	01/15/2037	2FE	
816196-AJ-8	SELECT MEDICAL CORP		05/10/2012	CSFB		10,150	10,000	9,443	9,543	61	40	0	101	0	9,644	0	506	506	602	02/01/2015	3FE	
78442F-AJ-6	SLM CORP		03/09/2012	Mesirow		285,000	300,000	283,350	284,052	0	416	0	416	0	284,468	0	532	532	3,708	06/15/2018	2FE	
911365-AV-6	UNITED RENTALS NORTH AMER INC		03/26/2012	Broker		22,700	20,000	21,500	21,186	0	(54)	0	(54)	0	21,132	0	1,568	1,568	628	06/15/2016	4FE	
023771-R7-5	AMERICAN AIRLINES INC		02/13/2012	Mesirow		19,839	16,310	18,419	17,087	899	(180)	0	719	0	17,806	0	2,033	2,033	1,304	08/01/2016	4FE	
21079V-AA-1	CONTINENTAL AIRLINES INC		01/12/2012	Redemption		385	385	378	385	0	0	0	0	0	385	0	0	0	9	01/12/2021	2FE	
24736U-AA-2	DELTA AIR LINES		06/18/2012	Redemption		400	400	428	403	0	(3)	0	(3)	0	400	0	0	0	20	12/17/2016	3FE	
247361-ZH-4	DELTA AIR LINES		05/23/2012	Redemption		555	555	555	555	0	0	0	0	0	555	0	0	0	14	05/23/2019	2FE	
247367-AX-3	DELTA AIR LINES		01/03/2012	Broker		0	752	752	747	177	6	0	183	0	930	0	(930)	(930)	0	01/02/2023	3FE	
United States						1,510,304	1,365,402	1,373,808	1,372,011	2,130	(511)	0	1,619	0	1,373,630	0	136,674	136,674	43,735	XXX	XXX	
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,510,304	1,365,402	1,373,808	1,372,011	2,130	(511)	0	1,619	0	1,373,630	0	136,674	136,674	43,735	XXX	XXX	
8399997. Total - Bonds - Part 4						1,510,304	1,365,402	1,373,808	1,372,011	2,130	(511)	0	1,619	0	1,373,630	0	136,674	136,674	43,735	XXX	XXX	
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,510,304	1,365,402	1,373,808	1,372,011	2,130	(511)	0	1,619	0	1,373,630	0	136,674	136,674	43,735	XXX	XXX	
04010L-20-2	ARES CAP CORP		01/04/2012	Mesirow		4,900,000	123,380	122,500	123,774	(1,274)	0	0	(1,274)	0	122,500	0	880	880	2,373		P2LFE	
045488-20-2	ASSOCIATED BANC-CORP		01/09/2012	Mesirow		5,000,000	125,998	125,750	125,750	0	0	0	0	0	125,750	0	248	248	0		P3LFE	
05382A-20-3	AVIVA PLC CAPITAL		03/08/2012	Mesirow		5,600,000	147,837	140,000	135,520	4,480	0	0	4,480	0	140,000	0	7,837	7,837	3,176		P1LFE	
808513-20-4	CHARLES SCHWAB CORP.		06/01/2012	Mesirow		2,400,000	59,759	60,000	0	0	0	0	0	60,000	0	0	0	(241)	0		P3LFE	
630397-30-4	ENDURANCE SPECIALTY HLDG		03/05/2012	Mesirow		11,200,000	288,435	280,000	280,000	0	0	0	0	280,000	0	8,435	8,435	2,063		P3LFE		
69350S-20-8	PNC CAPITAL TRUST		02/22/2012	Keybanc		725,000	19,072	18,981	18,944	36	0	0	36	0	18,981	0	92	92	0		P2LFE	
743674-60-8	PROTECTIVE LIFE CORP		06/01/2012	Mesirow		1,800,000	44,909	45,000	0	4	0	0	4	0	45,000	0	(91)	(91)	0		P2LFE	
78442P-20-5	SLM CORP		02/01/2012	Mesirow		2,100,000	91,073	91,350	84,210	7,140	0	0	7,140	0	91,350	0	(277)	(277)	1,830		P3LFE	
United States						900,462	883,581	768,198	768,198	10,386	0	0	10,386	0	883,581	0	16,882	16,882	9,442	XXX	XXX	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						900,462	883,581	768,198	768,198	10,386	0	0	10,386	0	883,581	0	16,882	16,882	9,442	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4						900,462	883,581	768,198	768,198	10,386	0	0	10,386	0	883,581	0	16,882	16,882	9,442	XXX	XXX	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						900,462	883,581	768,198	768,198	10,386	0	0	10,386	0	883,581	0	16,882	16,882	9,442	XXX	XXX	
256206-10-3	DODGE & COX INTL STOCK FUND		05/31/2012	FifthThird		603,070	17,055	13,207	17,634	(4,427)	0	0	(4,427)	0	13,207	0	3,848	3,848	0		U	
256219-10-6	DODGE & COX STK FD		05/31/2012	FifthThird		817,330	86,105	78,578	83,073	(4,496)	0	0	(4,496)	0	78,578	0	7,528	7,528	425		U	
United States						103,160	91,785	100,707	100,707	(8,922)	0	0	(8,922)	0	91,785	0	11,375	11,375	425	XXX	XXX	
9299999. Subtotal - Common Stocks - Mutual Funds						103,160	91,785	100,707	100,707	(8,922)	0	0	(8,922)	0	91,785	0	11,375	11,375	425	XXX	XXX	
9799997. Total - Common Stocks - Part 4						103,160	91,785	100,707	100,707	(8,922)	0	0	(8,922)	0	91,785	0	11,375	11,375	425	XXX	XXX	
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						103,160	91,785	100,707	100,707	(8,922)	0	0	(8,922)	0	91,785	0	11,375	11,375	425	XXX	XXX	
9899999. Total - Preferred and Common Stocks						1,003,622	975,365	868,905	868,905	1,464	0	0	1,464	0	975,365	0	28,257	28,257	9,867	XXX	XXX	
9999999 - Totals						2,513,927	2,349,173	2,240,917	2,240,917	3,594	(511)	0	3,083	0	2,348,996	0	164,931	164,931	53,602	XXX	XXX	

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

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

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							