



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2012

OF THE CONDITION AND AFFAIRS OF THE

Cincinnati Equitable Life Insurance Company

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

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

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, 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 P.O. BOX 3428, Cincinnati, OH 45202-3428
(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
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OFFICERS

Chairman of the Board Peter A Alpaugh President/CEO/CFO/Treasurer Gregory A Baker
Secretary Linda S Bales V.P. Sales & Marketing Tonya G Crawford

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 of the Board

Linda S. Bales
Secretary

Gregory A. Baker
Treasurer

Subscribed and sworn to before me this
9th day of August, 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.

11/8/2014

STATEMENT AS OF JUNE 30, 2012 OF THE 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	34,044,881		34,044,881	29,398,717
2. Stocks:				
2.1 Preferred stocks	3,525,783		3,525,783	2,549,838
2.2 Common stocks	5,797,098		5,797,098	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 \$ 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 (\$436,698), cash equivalents (\$) and short-term investments (\$2,756,617)	3,193,315		3,193,315	2,333,703
6. Contract loans (including \$ premium notes)	42,125		42,125	42,018
7. Derivatives			0	0
8. Other invested assets	600,577		600,577	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)	47,203,779	0	47,203,779	40,640,492
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	360,980		360,980	286,913
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,359		1,359	689
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	560,243		560,243	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	1,280,000	1,099,000	181,000	226,000
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	5,023		5,023	15,250
21. Furniture and equipment, including health care delivery assets (\$)	12,465	12,465	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	21,116		21,116	19,963
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	87,547	277	87,270	109,822
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	49,537,512	1,111,742	48,425,770	41,806,857
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	49,537,512	1,111,742	48,425,770	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	87,270		87,270	109,822
2502. Prepaid Insurance	277	277	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)	87,547	277	87,270	109,822

STATEMENT AS OF JUNE 30, 2012 OF THE 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)	37,850,874	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)	273,865	271,751
4. Contract claims:		
4.1 Life	108,464	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)	700	975
6.2 Dividends not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)	3,000	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	207,621	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	283,024	278,187
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$	20,039	19,621
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	215,976	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	14,251	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	796	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	578,131	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	127,787	136,535
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	39,723,679	33,383,888
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	39,723,679	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)	1,421,860	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)	7,702,091	7,422,969
38. Totals of Lines 29, 30 and 37	8,702,091	8,422,969
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	48,425,770	41,806,857
DETAILS OF WRITE-INS		
2501. Merchandise Shield	127,787	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)	127,787	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

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	11,270,242	8,340,109	18,936,977
2. Considerations for supplementary contracts with life contingencies			0
3. Net investment income	1,050,676	831,885	1,821,601
4. Amortization of Interest Maintenance Reserve (IMR)	57,339	46,700	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)	12,378,257	9,218,694	20,808,353
10. Death benefits	3,165,407	2,510,679	5,423,766
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	53,647		44,856
13. Disability benefits and benefits under accident and health contracts	35,089	58,383	103,159
14. Coupons, guaranteed annual pure endowments and similar benefits	1,208	1,875	3,708
15. Surrender benefits and withdrawals for life contracts	18,258	10,692	14,282
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	31	9,821	132
18. Payments on supplementary contracts with life contingencies			0
19. Increase in aggregate reserves for life and accident and health contracts	6,151,656	4,251,471	10,172,814
20. Totals (Lines 10 to 19)	9,425,296	6,842,921	15,762,717
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,480,967	1,192,749	2,487,544
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses	821,037	834,079	1,738,969
24. Insurance taxes, licenses and fees, excluding federal income taxes	209,832	165,212	380,760
25. Increase in loading on deferred and uncollected premiums	59,026	35,138	42,719
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	5,392	2,499	8,803
28. Totals (Lines 20 to 27)	12,001,550	9,072,598	20,421,512
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	376,707	146,096	386,841
30. Dividends to policyholders	305	453	924
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	376,402	145,643	385,917
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(75,687)	(36,534)	(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)	452,089	182,177	455,250
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 43,657 (excluding taxes of \$ 32,030 transferred to the IMR)	84,745	21,036	42,840
35. Net income (Line 33 plus Line 34)	536,834	203,213	498,090
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	8,422,969	8,517,575	8,517,575
37. Net income (Line 35)	536,834	203,213	498,090
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	19,371	(153,379)	(470,108)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	234,000	321,000	225,000
41. Change in nonadmitted assets	(270,711)	(436,000)	(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	(240,372)	25,020	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)	279,122	(40,146)	(94,606)
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,702,091	8,477,429	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	8,336	(2,250)	10,032
2702. Merchandise Shield Expenses	(2,944)	4,749	(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)	5,392	2,499	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

STATEMENT AS OF JUNE 30, 2012 OF THE 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	11,144,789	8,257,055	18,855,070
2. Net investment income	1,050,431	852,693	1,824,594
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	12,195,220	9,109,748	20,679,664
5. Benefit and loss related payments	3,286,218	2,610,657	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	2,543,118	2,221,503	4,548,786
8. Dividends paid to policyholders	580	953	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)	5,829,916	4,838,113	10,122,717
11. Net cash from operations (Line 4 minus Line 10)	6,365,304	4,271,635	10,556,947
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,068,197	2,401,913	5,449,188
12.2 Stocks	4,115,885	1,245,109	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	252,368	252,368
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,184,082	3,899,390	9,234,390
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,697,352	4,959,605	13,382,016
13.2 Stocks	5,003,380	2,705,080	5,103,669
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	22,216	22,032	58,906
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	12,722,948	7,686,717	18,544,591
14. Net increase (or decrease) in contract loans and premium notes	107	(20,485)	(18,417)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,538,973)	(3,766,842)	(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	2,114	(11,893)	(18,748)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	31,167	81,438	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)	33,281	69,545	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) ..	859,612	574,338	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)	3,193,315	1,587,219	2,333,703

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

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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	10,837,951	8,145,820	18,454,772
3. Ordinary individual annuities	269,567	61,674	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	41,401	53,528	112,023
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	11,148,919	8,261,022	18,941,712
12. Deposit-type contracts			0
13. Total	11,148,919	8,261,022	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 JUNE 30, 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 \$ 132,073
2. 12 Months or Longer \$ 60,137

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

1. Less than 12 Months \$ 5,222,019
2. 12 Months or Longer \$ 2,549,911

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 JUNE 30, 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	\$ 3,618,142	-	-	\$ 3,618,142
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	3,618,142	-	-	3,618,142
Bonds				
U.S. Governments	1,542,937	-	-	1,542,937
Industrial and Misc	-	34,267,811	-	34,267,811
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	1,542,937	34,267,811	-	35,810,748
Common Stock				
Industrial and Misc	941,635	-	-	941,635
Parent, Subsidiaries and Affiliates	-	4,855,463	-	4,855,463
Total Common Stocks	941,635	4,855,463	-	5,797,098
Separate account assets	-	-	-	-
Total assets at fair value	6,102,714	39,123,274	-	45,225,988
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?
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

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 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
- 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
- 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
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 21,116

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
- 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
- 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	\$ 4,882,781	\$ 4,855,643
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	\$ 4,855,643
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
- 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	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:

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						

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

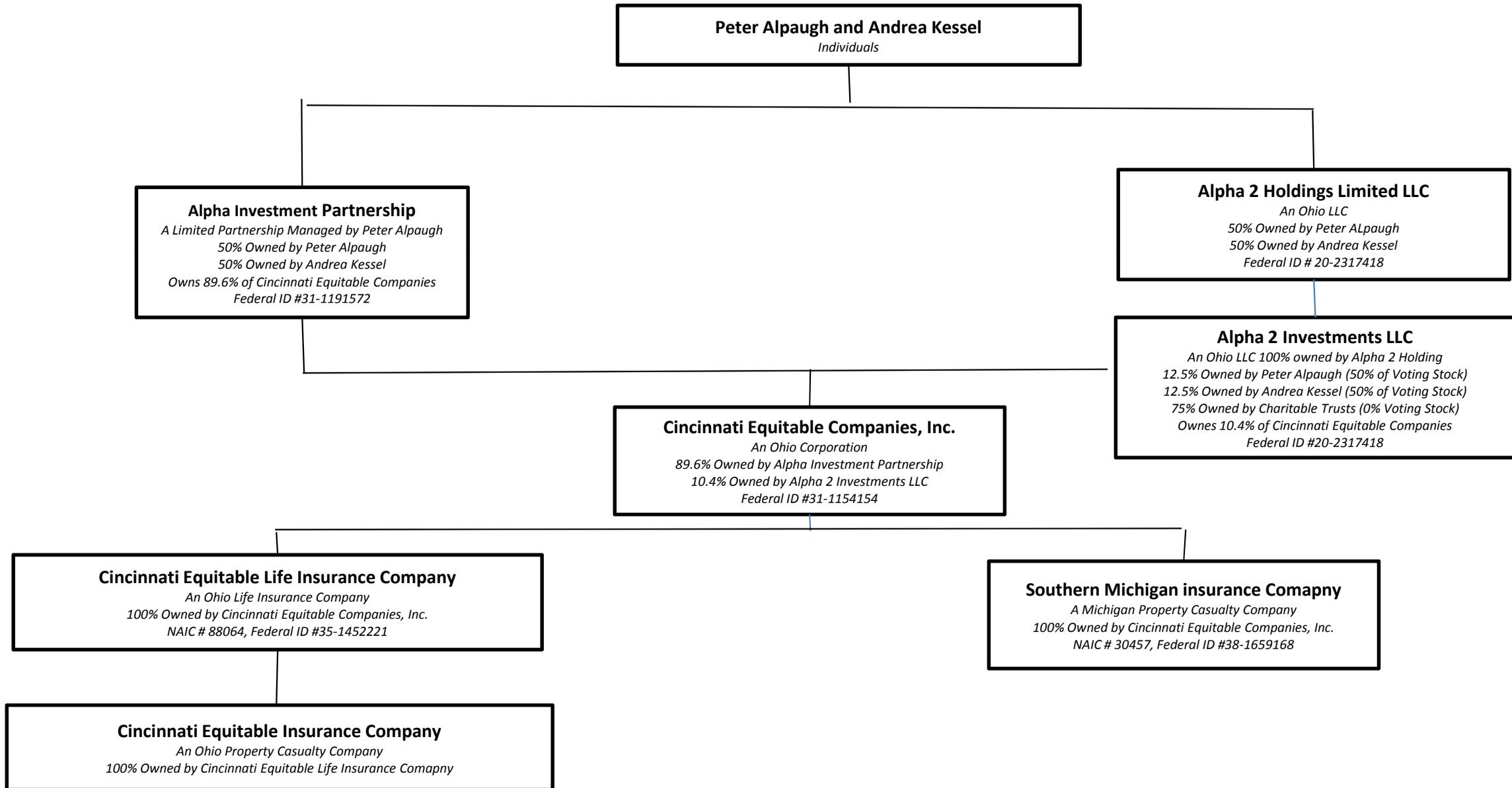
Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	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	2,875,473	262,469		3,137,942	
12. Hawaii	HI	N				0	
13. Idaho	ID	N				0	
14. Illinois	IL	N				0	
15. Indiana	IN	L	3,458,930	6,218		3,465,148	
16. Iowa	IA	N				0	
17. Kansas	KS	N				0	
18. Kentucky	KY	L	1,822,597	730		1,823,327	
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	2,680,976	125	41,401	2,722,502	
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	L				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
59. Subtotal	(a) 5		10,837,976	269,542	41,401	11,148,919	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
95. Totals (Direct Business)	XXX		10,837,976	269,542	41,401	11,148,919	0
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX		10,837,976	269,542	41,401	11,148,919	0
98. Less Reinsurance Ceded	XXX		4,129			4,129	
99. Totals (All Business) less Reinsurance Ceded	XXX		10,833,847	269,542	41,401	11,144,790	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
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX		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
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		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 Life 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	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	JA	Cincinnati Equitable Companies, Inc	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
.0838	Cincinnati Equitable Companies	.16721	31-0239840				Cincinnati Equitable Insurance Company	OH	DS	Cincinnati Equitable Life Insurance Company	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	
.0838	Cincinnati Equitable Companies	.30457	38-1695916				Southern Michigan Insurance Company	MI	JA	Cincinnati Equitable Companies, Inc	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	

Asterisk	Explanation
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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.

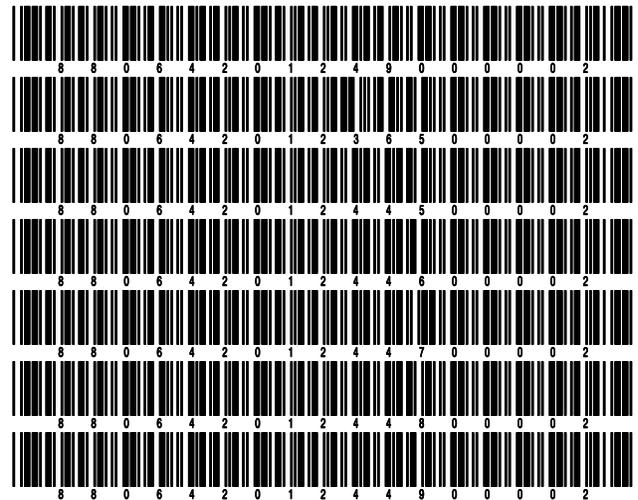
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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

STATEMENT AS OF JUNE 30, 2012 OF THE Cincinnati Equitable Life 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		
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)		

NONE

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	565,175	529,983
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition	27,335	58,906
3. Capitalized deferred interest and other		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	8,067	(23,714)
6. Total gain (loss) on disposals		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)	600,577	565,175
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	600,577	565,175

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	37,699,594	28,508,701
2. Cost of bonds and stocks acquired	12,700,732	18,485,685
3. Accrual of discount	16,109	38,232
4. Unrealized valuation increase (decrease)	11,304	(446,393)
5. Total gain (loss) on disposals	217,410	188,673
6. Deduct consideration for bonds and stocks disposed of	7,184,082	8,966,775
7. Deduct amortization of premium	93,306	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)	43,367,761	37,699,594
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	43,367,761	37,699,594

STATEMENT AS OF JUNE 30, 2012 OF THE 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)	26,844,598	937,645	1,087,063	(10,801)	26,844,598	26,684,379		26,129,458
2. Class 2 (a)	6,984,644	2,685,379	27,708	220	6,984,644	9,642,535		5,038,009
3. Class 3 (a)	236,248	237,939	853	1,249	236,248	474,583		237,608
4. Class 4 (a)	(44,238)	0	0	44,238	(44,238)	0		0
5. Class 5 (a)	0				0	0		0
6. Class 6 (a)	0				0	0		0
7. Total Bonds	34,021,252	3,860,963	1,115,624	34,906	34,021,252	36,801,497	0	31,405,075
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0		785,724
9. Class 2	2,573,635	2,598,693	1,771,546	0	2,573,635	3,400,782		1,192,314
10. Class 3	0	125,000	0	0	0	125,000		571,800
11. Class 4	0				0	0		
12. Class 5	0				0	0		
13. Class 6	0				0	0		
14. Total Preferred Stock	2,573,635	2,723,693	1,771,546	0	2,573,635	3,525,782	0	2,549,838
15. Total Bonds and Preferred Stock	36,594,887	6,584,656	2,887,170	34,906	36,594,887	40,327,279	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 \$

S102

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	2,756,617	XXX	2,756,617	76	

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	1,795,151	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	1,044,892	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)	2,756,617	2,006,358
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	2,756,617	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

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
34920#-10-2	Fort Washington High Yield, LLC	Cincinnati	Ohio	Issuer	4	08/20/2010		500,000	86,241	0	0	XXX
0799999. Fixed or Variable Rate - Bonds - Unaffiliated								500,000	86,241	0	0	XXX
3999999. Total - Unaffiliated								500,000	86,241	0	0	XXX
4099999. Total - Affiliated								0	0	0	0	XXX
4199999 - Totals								500,000	86,241	0	0	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
NONE																			
4199999 - Totals																			

E03

STATEMENT AS OF JUNE 30, 2012 OF THE 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)
67732P-BA-5	OHIO CNTY W VA		.06/01/2012	Crew		252,500	250,000	4,733	2FE
United States						252,500	250,000	4,733	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						252,500	250,000	4,733	XXX
010053-AV-8	AKRON OHIO ECONOMIC DEV		.02/03/2012	Schwab		101,705	100,000	1,044	2FE
087347-H2-9	BETHLEHEM PA		.06/26/2012	Crew		103,079	100,000	910	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						365,925	400,000	2,119	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						365,925	400,000	2,119	XXX
73208T-QL-0	POMONA CALIF PUB FING AUTH		.06/18/2012	Crew		51,980	50,000	1,112	1FE
3620C4-RQ-5	GNMA 748495		.04/10/2012	Crew		152,201	140,358	281	1
36202F-3N-4	GNMA 11 5305		.04/10/2012	Crew		151,957	140,194	280	1
United States						356,138	330,552	1,673	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						356,138	330,552	1,673	XXX
03523T-AV-0	ANHEUSER BUSCH INBEV		.01/12/2012	Crew		143,414	125,000	1,615	1FE
03938L-AU-8	ARCELORMITTAL		.04/11/2012	Crew		98,016	100,000	688	2FE
111013-AH-1	BRITISH SKY BROADCASTING GROUP		.01/18/2012	Crew		191,030	150,000	2,692	2FE
12623U-AA-3	CNOOC FINANCE		.04/25/2012	Crew		299,607	300,000	.0	1FE
283695-BP-8	EL PASO NAT GAS CO		.04/11/2012	Crew		333,024	300,000	50	2FE
29266R-AC-2	ENERGIZER HOLDINGS INC		.05/21/2012	Crew		299,148	300,000	.0	2FE
29358Q-AA-7	ENSCO PLC		.03/16/2012	Crew		134,084	125,000	98	2FE
36962G-AJ-0	GENERAL ELEC CAP CORP		.02/13/2012	Crew		367,689	325,000	1,887	1FE
37247D-AP-1	GENWORTH FINL INC		.06/25/2012	Mesirow		250,000	250,000	4,977	2FE
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	1
529772-AE-5	LEXIMARAK INTL INC		.06/25/2012	Mesirow		226,578	200,000	998	2FE
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	PHILLIPS ELECTRONICS NV		.03/05/2012	Crew		298,635	300,000	.0	1FE
718546-AA-2	PHILLIPS 66		.04/02/2012	Crew		352,527	350,000	406	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
94986R-KJ-9	WELLS FARGO & CO		.06/29/2012	Schwab		100,000	100,000	.0	2FE
98310W-AJ-7	WYNDHAM WORLDWIDE		.06/25/2012	Mesirow		254,850	250,000	3,276	2FE
12669E-NB-3	COUNTRYWIDE HOME LOAN MTG		.04/17/2012	Crew		129,675	130,000	310	2FE
05952A-AC-8	BANC AMER COML MTG TR		.02/06/2012	Crew		213,695	200,000	283	1Z*
United States						5,806,607	5,550,000	33,898	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)						6,722,789	6,400,000	39,595	XXX
8399997. Total - Bonds - Part 3						7,697,352	7,380,552	48,119	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,697,352	7,380,552	48,119	XXX
007924-60-8	AEGON NV		.01/24/2012	Mesirow	5,300,000	132,500	25.00	.0	P2LFE
035710-70-6	ANNALY CAP MGMT INC		.05/10/2012	Mesirow	8,000,000	200,000	25.00	.0	P2LFE
60450A-20-4	ARCH CAP GROUP LTD		.04/02/2012	Mesirow	6,700,000	168,840	25.00	.0	P2LFE
605384-14-7	ASPEN INSURANCE HOLDINGS LTD		.04/11/2012	Mesirow	4,700,000	118,440	25.00	.0	P2LFE
054937-20-6	BB&T CORP		.04/26/2012	Mesirow	10,000,000	250,000	0.00	.0	P2LFE
808513-20-4	CHARLES SCHWAB CORP		.06/01/2012	Mesirow	5,000,000	125,000	25.00	.0	P3LFE
49446R-79-4	KIMCO RLTY CORP		.03/09/2012	Mesirow	9,500,000	237,500	25.00	.0	P2LFE
55272X-30-0	MFA FINANCIAL INC		.04/03/2012	Mesirow	5,000,000	125,000	0.00	.0	P2LFE
65339K-60-5	NEXTERA ENERGY CAP HLDGS		.03/20/2012	Mesirow	6,000,000	150,000	25.00	.0	P2LFE
74460W-60-2	PUBLIC STORAGE		.06/06/2012	Mesirow	6,400,000	160,000	25.00	.0	P2LFE

E04

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
749136-50-1	QWEST CORP		.06/14/2012	Mesirow	10,000,000	250,000	25.00	0	
78406T-20-1	SCE TRUST		.05/10/2012	Mesirow	20,000,000	500,000	25.00	0	P2LFE
902973-81-7	US BANCORP		.04/17/2012	Mesirow	14,000,000	350,000	25.00	0	P2LFE
95709T-30-8	WESTAR ENERGY INC		.05/24/2012	Mesirow	2,695,000	292,003	100.00	0	P2LFE
95709T-40-7	WESTAR ENERGY INC		.05/24/2012	Mesirow	1,800,000	184,410	100.00	0	P2LFE
United States Total						3,243,693		0	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,243,693	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						3,243,693	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						3,243,693	XXX	0	XXX
002824-10-0	ABBOTT LABORATORIES		.03/09/2012	Schwab	100,000	5,802		0	L
037833-10-0	APPLE INC		.06/25/2012	Schwab	50,000	28,628		0	L
00206R-10-2	AT&T INC		.04/30/2012	Schwab	400,000	13,162		0	L
054937-10-7	B B & T CORPORATION		.06/25/2012	Schwab	300,000	8,921		0	L
369604-10-3	GENERAL ELECTRIC CO		.06/25/2012	Schwab	700,000	13,678		0	L
372460-10-5	GENUINE PARTS CO		.06/25/2012	sc	100,000	6,058		0	L
581550-10-3	MCKESSON CORPORATION		.03/09/2012	Schwab	270,000	23,350		0	L
674599-10-5	OCCIDENTAL PETE CORP		.06/25/2012	Schwab	270,000	20,915		0	L
68389X-10-5	ORACLE CORPORATION		.02/02/2012	Schwab	300,000	8,667		0	L
718546-10-4	PHILLIPS 66		.05/07/2012	Mesirow	125,000	3,347		0	L
867224-10-7	SUNCOR ENERGY INC.		.06/25/2012	Schwab	700,000	18,921		0	L
254687-10-6	WALT DISNEY CO		.06/25/2012	Schwab	400,000	18,742		0	L
949746-10-1	WELLS FARGO & CO.		.06/25/2012	Schwab	670,000	21,634		0	L
Other Country						191,823	XXX	0	XXX
H0023R-10-5	ACE LIMITED	F	.06/25/2012	Schwab	100,000	7,103		0	U
Other Countries Total						7,103	XXX	0	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						198,927	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						198,927	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						198,927	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,442,620	XXX	0	XXX
9999999 - Totals						11,139,972	XXX	48,119	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 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 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)
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
62947Y-AF-8	NEW YORK CNTYS TOB TR IV		06/01/2012	Call		1,000	1,000	842	851	0	2	0	2	0	853	0	147	147	30	06/01/2027	3FE
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						129,568	141,000	133,581	135,537	0	49	0	49	0	135,586	0	(6,019)	(6,019)	3,698	XXX	XXX
499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						129,568	141,000	133,581	135,537	0	49	0	49	0	135,586	0	(6,019)	(6,019)	3,698	XXX	XXX
786056-BD-2	SACRAMENTO CA PENSION OBLIG		06/01/2012	Crew		265,275	250,000	253,108	253,027	0	(140)	0	(140)	0	252,887	0	12,388	12,388	10,034	08/01/2019	1FE
3128PR-LS-6	FEDERAL HOME LOAN MORTGAGE		06/15/2012	Redemption		21,840	21,840	22,672	21,946	0	(106)	0	(106)	0	21,840	0	0	0	246	05/01/2025	1
312931-4A-3	FGLMC A85317		06/15/2012	Redemption		16,897	16,897	16,947	16,911	0	(13)	0	(13)	0	16,897	0	0	0	223	04/01/2039	1
3128LX-QC-7	FGLMC G02251		06/15/2012	Redemption		19,694	19,694	21,156	19,893	0	(199)	0	(199)	0	19,694	0	0	0	378	08/01/2036	1
3128PQ-K9-1	FGLMC J11220		06/15/2012	Redemption		39,191	39,191	40,765	39,408	0	(217)	0	(217)	0	39,191	0	0	0	335	11/01/2024	1
3128KW-TJ-2	FGLMC A65953		06/15/2012	Redemption		12,436	12,436	12,568	12,446	0	(10)	0	(10)	0	12,436	0	0	0	208	10/01/2037	1
3137IN-V4-4	FNMA 257235		06/25/2012	Redemption		20,332	20,332	21,704	20,497	0	(165)	0	(165)	0	20,332	0	0	0	324	06/01/2027	3FE
31402D-JS-0	FNMA 725773		06/25/2012	Redemption		18,689	18,689	18,744	18,694	0	(5)	0	(5)	0	18,689	0	0	0	306	09/01/2034	1
31403C-YH-8	FNMA 745112		06/25/2012	Redemption		5,376	5,376	5,567	5,387	0	(11)	0	(11)	0	5,376	0	0	0	90	10/01/2035	1
31403D-P9-4	FNMA 745748		06/25/2012	Redemption		17,224	17,224	16,850	17,180	0	44	0	44	0	17,224	0	0	0	281	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		06/25/2012	Redemption		6,356	6,356	6,356	6,356	0	49	0	49	0	6,356	0	0	0	81	05/01/2034	1
31406V-R2-4	FNMA 821405		06/25/2012	Redemption		9,670	9,670	9,763	9,681	0	(11)	0	(11)	0	9,670	0	0	0	175	05/01/2035	1
31408A-E4-8	FNMA 845355		06/25/2012	Redemption		14,282	14,282	14,585	14,312	0	(30)	0	(30)	0	14,282	0	0	0	280	01/01/2036	1
31408D-QG-2	FNMA 848355		06/25/2012	Redemption		12,017	12,017	11,867	12,005	0	12	0	12	0	12,017	0	0	0	196	08/01/2035	1
31408E-C8-3	FNMA 848895		06/25/2012	Redemption		10,438	10,438	10,785	10,461	0	(24)	0	(24)	0	10,438	0	0	0	167	01/01/2036	1
31408G-VU-8	FNMA 851227		06/25/2012	Redemption		8,012	8,012	8,210	8,028	0	(16)	0	(16)	0	8,012	0	0	0	183	05/01/2036	1
31408J-D9-9	FNMA 852528		06/25/2012	Redemption		13,696	13,696	13,227	13,616	0	80	0	80	0	13,696	0	0	0	269	05/01/2036	1
31409G-JX-5	FNMA 870678		06/25/2012	Redemption		10,290	10,290	10,941	10,328	0	(39)	0	(39)	0	10,290	0	0	0	137	12/01/2021	1
31410F-AZ-5	FNMA 888340		06/25/2012	Redemption		13,364	13,364	13,790	13,410	0	(47)	0	(47)	0	13,364	0	0	0	208	08/01/2036	1
31410G-BC-6	FNMA 888435		06/25/2012	Redemption		6,026	6,026	6,103	6,036	0	(10)	0	(10)	0	6,026	0	0	0	99	06/01/2022	1
31410G-W9-0	FNMA 889072		06/25/2012	Redemption		8,703	8,703	8,975	8,730	0	(27)	0	(27)	0	8,703	0	0	0	174	12/01/2037	1
31410K-XR-0	FNMA 889988		06/25/2012	Redemption		13,043	13,043	13,524	13,079	0	(35)	0	(35)	0	13,043	0	0	0	224	08/01/2038	1
31410T-WZ-4	FNMA 897164		06/25/2012	Redemption		3,480	3,480	3,550	3,484	0	(4)	0	(4)	0	3,480	0	0	0	70	08/01/2036	1
31410V-ZL-3	FNMA 899079		06/25/2012	Redemption		7,959	7,959	8,553	8,045	0	(87)	0	(87)	0	7,959	0	0	0	112	03/01/2037	1
31412S-LR-4	FNMA 933336		06/25/2012	Redemption		14,126	14,126	13,808	14,084	0	43	0	43	0	14,126	0	0	0	213	01/01/2038	1
31413M-HN-0	FNMA 949437		02/25/2012	Redemption		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		06/25/2012	Redemption		10,732	10,732	10,553	10,721	0	11	0	11	0	10,732	0	0	0	146	05/01/2023	1
31414L-3U-0	FNMA 969811		06/25/2012	Redemption		5,105	5,105	5,152	5,113	0	(7)	0	(7)	0	5,105	0	0	0	70	02/01/2023	1
31415L-ZY-6	FNMA 983759		02/25/2012	Redemption		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		06/25/2012	Redemption		14,987	14,987	15,298	15,011	0	(24)	0	(24)	0	14,987	0	0	0	162	02/01/2039	1
31417V-RS-4	FNMA AC8596		06/25/2012	Redemption		24,262	24,262	24,466	24,285	0	(24)	0	(24)	0	24,262	0	0	0	268	01/01/2025	1
31417V-VA-8	FNMA AC8708		06/25/2012	Redemption		23,731	23,731	24,202	23,791	0	(61)	0	(61)	0	23,731	0	0	0	251	01/01/2025	1
31418M-UM-2	FNMA AD0587		06/25/2012	Redemption		26,540	26,540	27,121	26,572	0	(31)	0	(31)	0	26,540	0	0	0	319	12/01/2039	1
3138AD-3P-8	FNMA A110805		06/25/2012	Redemption		1,676	1,676	1,765	1,679	0	(4)	0	(4)	0	1,676	0	0	0	26	07/01/2041	1
3128LX-J7-6	FNMA G02086		06/15/2012	Redemption		6,755	6,755	6,647	6,742	0	13	0	13	0	6,755	0	0	0	101	02/01/2036	1
36202E-SB-6	GNMA 000411		06/20/2012	Redemption		5,330	5,330	5,380	5,334	0	(4)	0	(4)	0	5,330	0	0	0	82	04/20/2038	1
36202E-RS-0	GNMA 004097		06/20/2012	Redemption		3,660	3,660	3,639	3,658	0	2	0	2	0	3,660	0	0	0	50	03/20/2038	1
362170-SY-9	GNMA 208535		06/15/2012	Redemption		57	57	53	57	0	0	0	0	0	57	0	0	0	1	05/15/2017	1
36207J-LY-7	GNMA 433343		06/15/2012	Redemption		337	337	336	337	0	0	0	0	0	337	0	0	0	10	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		06/15/2012	Redemption		146	146	147	146	0	0	0	0	0	146	0	0	0	2	02/15/2037	1
36210N-MM-8	GNMA 497264X		06/15/2012	Redemption		2,569	2,569	2,568	2,566	0	2	0	2	0	2,569	0	0	0	70	12/15/2028	1
36200N-KA-8	GNMA 605189		06/15/2012	Redemption		3,329	3,329	3,377	3,332	0	(3)	0	(3)	0	3,329	0	0	0	43	04/15/2034	1
3620C4-RQ-5	GNMA 748495		06/15/2012	Redemption		2,623	2,623	2,844	2,844	0	(4)	0	(4)	0	2,623	0	0	0	12	08/15/2040	1
36202F-DW-3	GNMA II 004617M		06/20/2012	Redemption		7,696	7,696	7,800	7,702	0	(6)	0	(6)	0	7,696	0	0	0	102	01/20/2040	1
36202E-JH-3	GNMA II 3864		06/20/2012	Redemption		4,827	4,827	4,816	4,826	0	1	0	1	0	4,827	0	0	0	78	06/20/2036	1
36202E-MA-4	GNMA II 3953		06/20/20																		

STATEMENT AS OF JUNE 30, 2012 OF THE 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 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)	
3199999. Subtotal - Bonds - U.S. Special Revenues						1,052,293	1,016,709	1,041,768	1,026,692	0	(2,106)	0	(2,106)	0	1,029,682	0	22,611	22,611	20,180	XXX	XXX	
02377V-AA-0	AMERICAN AIRLINES		04/17/2012	Redemption		2,952	2,952	3,033	2,956	0	(4)	0	(4)	0	2,952	0	0	0	135	10/15/2021	2FE	
0258M0-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	
130914-AM-6	CALIFORNIA PETRO TRANSPORTATION		04/30/2012	Call		3,000	3,000	3,305	3,112	0	(8)	0	(8)	0	3,104	0	(104)	(104)	128	04/01/2015	1FE	
2254C0-TC-1	CREDIT SUISSE NEW YORK		06/01/2012	Mesirow		108,375	105,000	104,936	104,977	0	8	0	8	0	104,985	0	3,390	3,390	3,135	05/15/2013	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	
26441Y-AR-8	DUKE REALTY LP		06/01/2012	Schwab		27,810	27,000	23,698	23,698	0	1,058	0	1,058	0	24,756	0	3,054	3,054	1,013	05/15/2013	2FE	
292505-AB-0	ENCANA CORP		03/07/2012	Mesirow		78,732	75,000	74,481	74,813	0	20	0	20	0	74,833	0	3,899	3,899	1,455	10/15/2013	2FE	
36962G-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	47,675	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	
677071-AM-4	OHANA MILITARY CMNTYS LLC		04/03/2012	Redemption		1,092	1,092	950	1,088	0	4	0	4	0	1,092	0	0	0	30	10/01/2026	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-IV-9	BANC AMER MTG SECS INC		06/25/2012	Redemption		1,697	1,697	1,267	1,658	0	39	0	39	0	1,697	0	0	0	25	11/25/2033	1Z*	
05947U-W8-7	BANC AMER CMBS		06/11/2012	Redemption		31,439	31,439	32,669	31,570	0	(131)	0	(131)	0	31,439	0	0	0	693	07/10/2045	1Z*	
059511-AD-7	BANC AMER COML MTG		06/11/2012	Redemption		701	701	755	701	0	0	0	0	0	701	0	0	0	20	04/10/2049	1Z*	
07387J-AD-8	BEAR STEARNS COMMERCIAL MTG		06/11/2012	Redemption		36,240	36,240	38,015	36,369	0	(130)	0	(130)	0	36,240	0	0	0	513	09/11/2038	1Z*	
07388L-AD-2	BEAR STEARNS COMMERCIAL MTG		06/11/2012	Redemption		28,990	28,990	30,743	29,123	0	(134)	0	(134)	0	28,990	0	0	0	478	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		06/18/2012	Redemption		22,294	22,294	23,684	22,437	0	(144)	0	(144)	0	22,294	0	0	0	366	02/15/2039	1Z*	
52108M-FR-9	LB-UBS COML MORTGAGE TRUST		06/15/2012	Redemption		38,938	38,938	41,571	39,157	0	(219)	0	(219)	0	38,938	0	0	0	646	03/15/2032	1Z*	
92978P-AD-1	WACHOVIA BANK COMMERCIAL MTG		06/18/2012	Redemption		13,580	13,580	14,408	13,616	0	(36)	0	(36)	0	13,580	0	0	0	208	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						1,584,699	1,489,335	1,522,580	1,513,785	0	(266)	0	(266)	0	1,513,519	0	71,180	71,180	26,654	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	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,886,337	1,789,335	1,817,591	1,808,904	0	(180)	0	(180)	0	1,808,723	0	77,613	77,613	28,509	XXX	XXX	
8399997. Total - Bonds - Part 4						3,068,197	2,947,044	2,992,940	2,971,133	0	(2,237)	0	(2,237)	0	2,973,992	0	94,206	94,206	52,387	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						3,068,197	2,947,044	2,992,940	2,971,133	0	(2,237)	0	(2,237)	0	2,973,992	0	94,206	94,206	52,387	XXX	XXX	
007924-60-8	AEGON NV		05/24/2012	Mesirow		3,900,000	99,448	0.00	97,500	0	0	0	0	0	97,500	0	1,948	1,948	2,275		P2LFE	
018805-20-0	ALLIANZ SE		02/29/2012	Mesirow		5,700,000	147,627	0.00	149,055	0	0	0	0	0	149,055	0	(1,428)	(1,428)	2,984		P1LFE	
00221G-20-8	AT&T INC		02/15/2012	Schwab		2,000,000	50,000	0.00	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	0	0	0	0	0	231,750	0	16,965	16,965	5,332		P2LFE	
060505-55-9	BANK OF AMERICA CORP		01/04/2012	Mesirow		1,500,000	34,709	0.00	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	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	0	0	0	0	0	151,798	0	2,269	2,269	0		P2LFE	
253868-70-7	DIGITAL REALTY TRUST INC.		01/12/2012	Mesirow		5,800,000	147,201	0.00	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	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	0	0	0	0	0	100,000	0	11,198	11,198	0		P2LFE	
38144G-18-4	GOLDMAN SACHS GROUP INC.		04/25/2012	Mesirow		11,700,000	299,709	0.00	292,346	0	0	0	0	0	292,346	0	7,363	7,363	6,642		P1LFE	
404280-70-3	HSBC HLDGS PLC		01/25/2012	Mesirow		4,100,000	107,051	0.00	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		4,200,000	111,298	0.00	105,420	0	0	0	0	0	105,420	0	5,878	5,878	2,198		P2LFE	
65339K-60-5	NEXTERA ENERGY CAP HLDGS		06/01/2012	Mesirow		4,800,000	123,360	0.00	120,000	0	0	0	0	0	120,000	0	3,360	3,360	1,216		P2LFE	
70509V-20-9	PEBBLEBROOK HOTEL		01/24/2012	Mesirow		5,000,000	122,008	0.00	122,750	0	0	0	0	0	122,750	0	(742)	(742)	2,461		P2LFE	
74913G-30-3	QWEST CORP		06/01/2012	Mesirow		6,700,000	172,856	0.00	167,500	0	0	0	0	0	167,500	0	5,356	5,356	6,281		P2LFE	
United States Total						2,320,015		2,267,749	2,050,249	0	0	0	0	0	2,267,749	0	52,266	52,266	32,267	XXX	XXX	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,320,015	XXX	2,267,749	2,050,249	0	0	0	0	0	2,267,749	0	52,266	52,266	32,267	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4						2,320,015	XXX	2,267,749	2,050,249	0	0	0	0	0	2,267,749	0	52,266	52,266	32,267	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						2,320,015	XXX	2,267,749	2,050,249	0	0	0	0	0	2,267,749	0	52,266	52,266	32,267	XXX	XXX	
075887-10-9	BECTON DICKINSON & CO		03/09/2012	Mesirow		235,000	18,105	13,406	17,559	(4,153)	0	0	(4,153)	0	13,406	0	4,699	4,699	106		L	
156700-10-6	CENTURYTEL INC		05/03/2012	Schwab		400,000	15,386	10,635	14,880	(4,245)	0	0	(4,245)	0	10,63							

STATEMENT AS OF JUNE 30, 2012 OF THE 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 Identification	Description	For-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	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)	
.24702R-10-1	DELL INC		06/01/2012	Schwab	1,100,000	13,130		16,429	16,093	336	0	0	336	0	16,429	0	(3,298)	(3,298)	0			
.30162A-10-8	EXELIS INC		02/02/2012	Issuer	310,000	3,117		3,456	2,806	651	0	0	651	0	3,456	0	(340)	(340)	32			
.42809H-10-7	HESS CORP		06/25/2012	Schwab	300,000	12,004		15,512	17,040	(1,528)	0	0	(1,528)	0	15,512	0	(3,508)	(3,508)	90			
.580645-10-9	MCGRAW-HILL COS INC		06/01/2012	Schwab	400,000	16,979		15,561	17,988	(2,427)	0	0	(2,427)	0	15,561	0	1,418	1,418	204			
.867224-10-7	SUNCOR ENERGY INC		03/09/2012	Schwab	200,000	6,915		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		8,812	12,142	(3,330)	0	0	(3,330)	0	8,812	0	5,535	5,535	0			
.98419M-10-0	XYLEM INC		06/01/2012	Issuer	310,000	7,323		8,000	7,409	591	0	0	591	0	8,000	0	(677)	(677)	94			
United States								130,896	116,415	136,822	(20,407)	0	0	(20,407)	0	116,415	0	14,481	14,481	1,245	XXX	XXX
.064149-10-7	BANK OF NOVA SCOTIA	C	06/25/2012	Schwab	590,000	29,963	XXX	29,459	29,388	72	0	0	72	0	29,459	0	504	504	540			
Canada								29,963	29,459	29,388	72	0	0	72	0	29,459	0	504	504	540	XXX	XXX
.881624-20-9	TEVA PHARMACEUTICAL INDS LTD	F	02/10/2012	Schwab	340,000	14,933	XXX	18,298	13,722	4,576	0	0	4,576	0	18,298	0	(3,365)	(3,365)	0			
Other Country								14,933	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)								175,792	164,172	179,932	(15,760)	0	0	(15,760)	0	164,172	0	11,620	11,620	1,785	XXX	XXX
9799997. Total - Common Stocks - Part 4								175,792	164,172	179,932	(15,760)	0	0	(15,760)	0	164,172	0	11,620	11,620	1,785	XXX	XXX
9799998. Total - Common Stocks - Part 5								XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks								175,792	164,172	179,932	(15,760)	0	0	(15,760)	0	164,172	0	11,620	11,620	1,785	XXX	XXX
9899999. Total - Preferred and Common Stocks								2,495,807	2,431,921	2,230,181	(15,760)	0	0	(15,760)	0	2,431,921	0	63,886	63,886	34,052	XXX	XXX
9999999 - Totals								5,564,005	5,424,861	5,201,314	(15,760)	(2,237)	0	(17,997)	0	5,405,913	0	158,092	158,092	86,439	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 - Investments Owned End of Current Quarter

N O N E