



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2012
OF THE CONDITION AND AFFAIRS OF THE

Cincinnati Equitable Life Insurance Company

NAIC Group Code 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 OH

Country of Domicile United States of America

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

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

Main Administrative Office 525 Vine Street, Suite 1925, 513-621-1826
(Street and Number) (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, 513-621-1826
(Street and Number) (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)
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OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

<u>Peter A Alpaugh</u>	<u>Andrea A Kessel</u>	<u>Gregory A Baker</u>
<u>James W Ketting</u>	<u>Drew F Knowles</u>	

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 Alpaugh
Chairman of the Board

Linda Bales
Secretary

Gregory Baker
Treasurer

Subscribed and sworn to before me this
8th day of November 2012

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

Yes [] No []

Richard H. Hansman, Jr.

11/08/2014

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	37,697,069		37,697,069	29,398,717
2. Stocks:				
2.1 Preferred stocks	3,570,989		3,570,989	2,549,838
2.2 Common stocks	6,077,321		6,077,321	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 (\$ 216,874), cash equivalents (\$ 2,462,482) and short-term investments (\$ 2,462,482)	2,679,356		2,679,356	2,333,703
6. Contract loans (including \$ premium notes)	44,583		44,583	42,018
7. Derivatives			0	0
8. Other invested assets	627,244		627,244	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)	50,696,562	0	50,696,562	40,640,492
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	441,611		441,611	286,913
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,124		1,124	689
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	607,408		607,408	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			0	5,000
18.2 Net deferred tax asset	1,827,000	1,535,000	292,000	226,000
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	6,217		6,217	15,250
21. Furniture and equipment, including health care delivery assets (\$)	11,891	11,891	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	12,392		12,392	19,963
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	147,557	277	147,280	109,822
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	53,751,762	1,547,168	52,204,594	41,806,857
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	53,751,762	1,547,168	52,204,594	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	147,280		147,280	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)	147,557	277	147,280	109,822

STATEMENT AS OF SEPTEMBER 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)	41,323,124	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)	275,528	271,751
4. Contract claims:		
4.1 Life	120,655	120,142
4.2 Accident and health	22,304	22,304
5. Policyholders' dividends \$ and coupons \$ due and unpaid	0	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	207,079	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	295,007	278,187
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$	20,782	19,621
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	200,006	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	56,659	73,169
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	675	
15.2 Net deferred tax liability		
16. Unearned investment income	327	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	623,476	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	125,377	136,535
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	43,291,546	33,383,888
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	43,291,546	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)	1,632,817	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)	7,913,048	7,422,969
38. Totals of Lines 29, 30 and 37	8,913,048	8,422,969
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	52,204,594	41,806,857
DETAILS OF WRITE-INS		
2501. Merchandise Shield	125,377	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)	125,377	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

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Cincinnati Equitable Life Insurance Company
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	17,125,219	14,022,289	18,936,977
2. Considerations for supplementary contracts with life contingencies			0
3. Net investment income	1,464,228	1,183,514	1,821,601
4. Amortization of Interest Maintenance Reserve (IMR)	.58,484	.48,900	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)	18,647,931	15,254,703	20,808,353
10. Death benefits	4,609,953	3,951,719	5,423,766
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	55,920	19,290	44,856
13. Disability benefits and benefits under accident and health contracts	48,348	80,668	103,159
14. Coupons, guaranteed annual pure endowments and similar benefits	3,030	3,248	3,708
15. Surrender benefits and withdrawals for life contracts	24,913	11,882	14,282
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	.58	9,821	132
18. Payments on supplementary contracts with life contingencies			0
19. Increase in aggregate reserves for life and accident and health contracts	9,623,906	7,513,093	10,172,814
20. Totals (Lines 10 to 19)	14,366,128	11,589,721	15,762,717
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,234,215	1,891,293	2,487,544
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses	1,282,477	1,304,863	1,738,969
24. Insurance taxes, licenses and fees, excluding federal income taxes	354,025	257,439	380,760
25. Increase in loading on deferred and uncollected premiums	113,068	78,585	42,719
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	4,978	(11,867)	8,803
28. Totals (Lines 20 to 27)	18,354,891	15,110,034	20,421,512
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	293,040	144,669	386,841
30. Dividends to policyholders	755	822	924
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	292,285	143,847	385,917
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(118,782)	(52,882)	(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)	411,067	196,729	455,250
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 86,989 (excluding taxes of \$ 38,793 transferred to the IMR)			
35. Net income (Line 33 plus Line 34)	168,861	31,530	42,840
	579,928	228,259	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)	579,928	228,259	498,090
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	121,002	(327,748)	(470,108)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	781,000	239,000	225,000
41. Change in nonadmitted assets	(706,136)	(432,000)	(439,031)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	(285,715)	29,337	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)	490,079	(263,152)	(94,606)
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,913,048	8,254,423	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	(1,600)	10,032
2702. Merchandise Shield Expenses	(3,358)	(10,267)	(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)	4,978	(11,867)	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 SEPTEMBER 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	16,898,252	13,813,380	18,855,070
2. Net investment income	1,444,352	1,149,122	1,824,594
3. Miscellaneous income	0	0	0
4. Total (Lines 1 to 3)	18,342,604	14,962,502	20,679,664
5. Benefit and loss related payments	4,742,609	4,018,325	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	3,888,428	3,422,770	4,548,786
8. Dividends paid to policyholders	1,030	1,172	1,049
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	1,325	5,000	4,999
10. Total (Lines 5 through 9)	8,633,392	7,447,267	10,122,717
11. Net cash from operations (Line 4 minus Line 10)	9,709,212	7,515,235	10,556,947
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,497,541	3,979,175	5,449,188
12.2 Stocks	7,722,299	2,467,607	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)	12,219,840	6,699,150	9,234,390
13. Cost of investments acquired (long-term only):			
13.1 Bonds	12,806,227	9,753,227	13,382,016
13.2 Stocks	8,721,757	3,924,311	5,103,669
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	33,479	32,809	58,906
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	21,561,463	13,710,347	18,544,591
14. Net increase (or decrease) in contract loans and premium notes	2,565	(19,441)	(18,417)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(9,344,188)	(6,991,756)	(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	3,777	(10,672)	(18,748)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(23,148)	(6,732)	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)	(19,371)	(17,404)	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)	345,653	506,075	1,320,822
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,333,703	1,012,881	1,012,881
19.2 End of period (Line 18 plus Line 19.1)	2,679,356	1,518,956	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	16,568,848	13,478,058	18,454,772
3. Ordinary individual annuities	271,253	259,014	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	0
9. A & H - other	63,124	.81,076	112,023
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	16,903,225	13,818,148	18,941,712
12. Deposit-type contracts			0
13. Total	16,903,225	13,818,148	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 SEPTEMBER 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 \$ 24,949
 2. 12 Months or Longer \$ 76,027
- b. The aggregate related fair value of securities with unrealized losses:
 1. Less than 12 Months \$ 1,684,188
 2. 12 Months or Longer \$ 3,024,434

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 SEPTEMBER 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	\$ 3,619,364	-	-	\$ 3,619,364
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	3,619,364	-	-	3,619,364
Bonds				
U.S. Governments	1,540,604	-	-	1,540,604
Industrial and Misc	-	38,587,595	-	38,587,595
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	1,540,604	38,587,595	-	40,128,199
Common Stock				
Industrial and Misc	1,171,271	-	-	1,171,271
Parent, Subsidiaries and Affiliates	-	4,906,050	-	4,906,050
Total Common Stocks	1,171,271	4,906,050	-	6,077,321
Separate account assets				
Total assets at fair value	6,331,239	43,493,645	-	49,824,884
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

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Cincinnati Equitable Life Insurance Company
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3. Have there been any substantial changes in the organizational chart since the prior quarter end? 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

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Cincinnati Equitable Life Insurance Company
GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? 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: \$ 12,392

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	\$ 4,906,050
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	\$ 4,906,050
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.

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Cincinnati Equitable Life Insurance Company
GENERAL INTERROGATORIES

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

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Fifth Third Bank	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	2	3
Central Registration Depository	Name(s)	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:

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Cincinnati Equitable Life Insurance Company
GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	\$
1.12	Residential Mortgages	\$
1.13	Commercial Mortgages	\$
1.14	Total Mortgages in Good Standing	\$
		0
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	\$
1.32	Residential Mortgages	\$
1.33	Commercial Mortgages	\$
1.34	Total Mortgages with Interest Overdue more than Three Months	\$
		0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	\$
1.42	Residential Mortgages	\$
1.43	Commercial Mortgages	\$
1.44	Total Mortgages in Process of Foreclosure	\$
		0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	\$
1.62	Residential Mortgages	\$
1.63	Commercial Mortgages	\$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	\$
		0
2.	Operating Percentages:	
2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

NON

STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Cincinnati Equitable Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

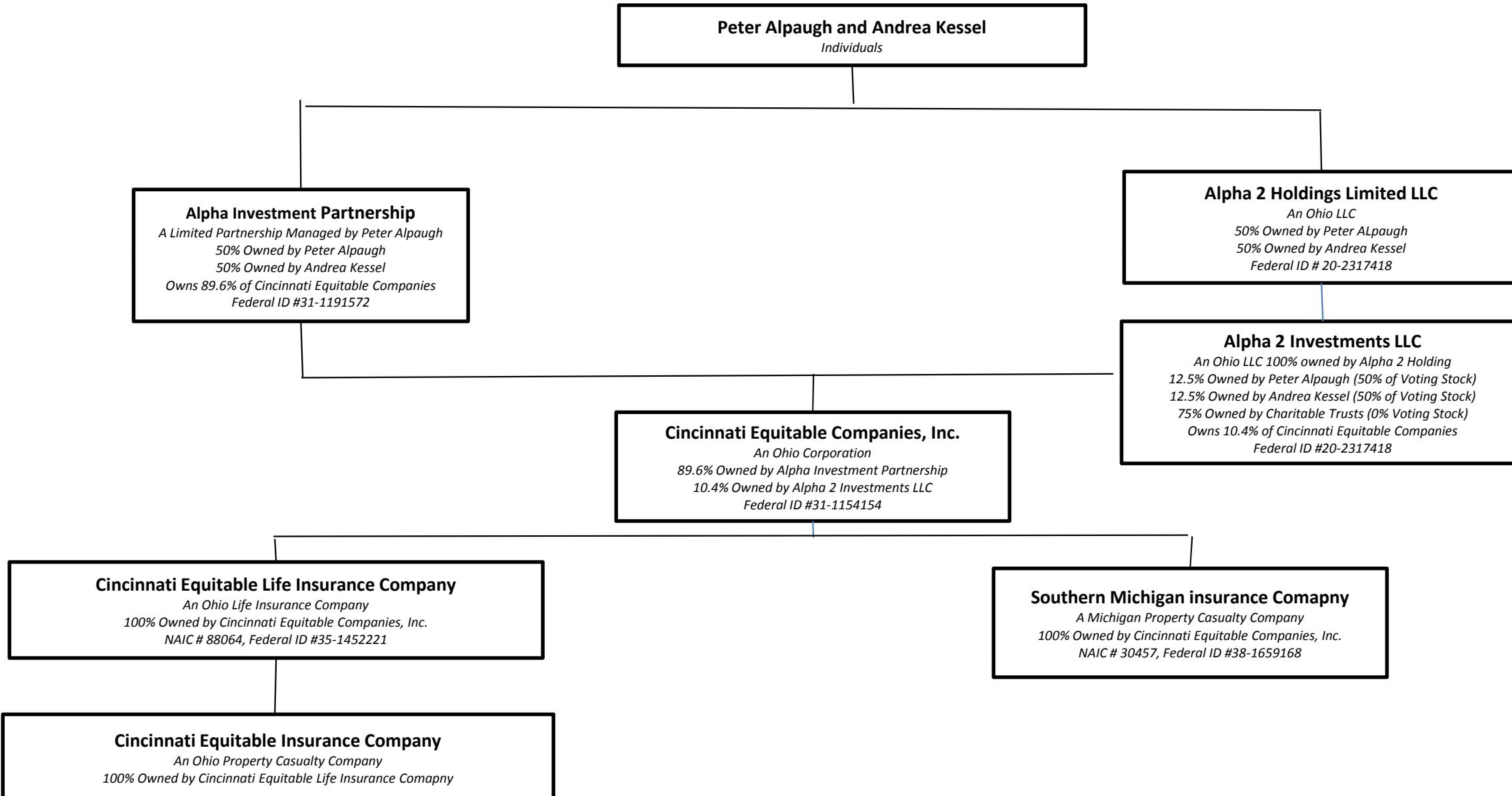
States, Etc.	1 Active Status	Direct Business Only					7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
1. Alabama	AL	N				0	
2. Alaska	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	4,321,181	378,388		4,699,569	
12. Hawaii	HI	N				0	
13. Idaho	ID	N				0	
14. Illinois	IL	N				0	
15. Indiana	IN	L	5,272,065	.6,970		5,279,035	
16. Iowa	IA	N				0	
17. Kansas	KS	N				0	
18. Kentucky	KY	L	2,941,387	1,750		2,943,137	
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	3,918,160	200	63,124	3,981,484	
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	16,452,793	387,308	63,124	16,903,225
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	16,452,793	387,308	63,124	0	16,903,225
96. Plus Reinsurance Assumed		XXX					0
97. Totals (All Business)		XXX	16,452,793	387,308	63,124	0	16,903,225
98. Less Reinsurance Ceded		XXX	4,973				4,973
99. Totals (All Business) less Reinsurance Ceded		XXX	16,447,820	387,308	63,124	0	16,898,252
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.

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

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



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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

None

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

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.

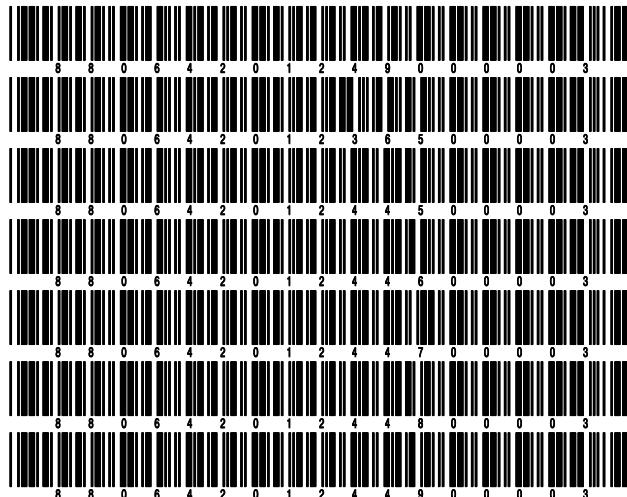
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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



STATEMENT AS OF SEPTEMBER 30, 2012 OF THE Cincinnati Equitable Life Insurance Company
OVERFLOW PAGE FOR WRITE-INS

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)		

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 paid and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 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	0
2.2 Additional investment made after acquisition	39,978	58,906
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	22,091	(23,714)
6. Total gain (loss) on disposals	0	15,247
7. Deduct amounts received on disposals	0	15,247
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	627,244	565,175
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	627,244	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	21,527,984	18,485,685
3. Accrual of discount	24,825	38,232
4. Unrealized valuation increase (decrease)	98,912	(446,393)
5. Total gain (loss) on disposals	363,209	188,673
6. Deduct consideration for bonds and stocks disposed of	12,219,840	8,966,775
7. Deduct amortization of premium	149,305	108,527
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	47,345,379	37,699,594
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	47,345,379	37,699,594

STATEMENT AS OF SEPTEMBER 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)	26,684,379	6,989,072	4,418,629	(36,754)	26,844,598	26,684,379	29,218,068	26,129,458
2. Class 2 (a)	9,642,535	1,306,101	469,848	(10,571)	6,984,644	9,642,535	10,468,216	5,038,009
3. Class 3 (a)	474,583	0	0	(1,317)	236,248	474,583	473,266	237,608
4. Class 4 (a)	0				(44,238)	0	0	0
5. Class 5 (a)	0				0	0	0	0
6. Class 6 (a)	0				0	0	0	0
7. Total Bonds	36,801,497	8,295,173	4,888,477	(48,642)	34,021,252	36,801,497	40,159,551	31,405,075
PREFERRED STOCK								
8. Class 1	0	0			0	0	0	785,724
9. Class 2	3,400,782	2,308,130	3,184,173	375,000	2,573,635	3,400,782	2,899,739	1,192,314
10. Class 3	125,000	927,950	256,700	(125,000)	0	125,000	671,250	571,800
11. Class 4	0				0	0	0	0
12. Class 5	0				0	0	0	0
13. Class 6	0				0	0	0	0
14. Total Preferred Stock	3,525,782	3,236,080	3,440,873	250,000	2,573,635	3,525,782	3,570,989	2,549,838
15. Total Bonds and Preferred Stock	40,327,279	11,531,253	8,329,350	201,358	36,594,887	40,327,279	43,730,540	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 \$

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

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	2,462,482	XXX	2,462,482	268	

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	2,006,358	842,784
2. Cost of short-term investments acquired	4,981,398	3,266,354
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	4,525,274	2,102,780
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,462,482	2,006,358
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,462,482	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 SEPTEMBER 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

SCHEDULE BA - PART 3

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

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STATEMENT AS OF SEPTEMBER 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)
367080-AU-2	GARZA CNTY TEX		.08/28/2012	Crew	.97,522	.90,000		.2,700	2FE
71781L-AX-7	PHILADELPHIA PA		.07/30/2012	Schwab	.36,622	.50,000		.0	1FE
87172N-AG-3	SYRACUSE NY INDL DEV AGY		.07/26/2012	Schwab	.143,841	.185,000		.0	2FE
United States						277,985	325,000		2,700
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						277,985	325,000		2,700
00038A-AB-9	ABB TREAS CTR USA		.08/14/2012	Crew	.331,086	.300,000		.2,067	1FE
054536-AB-3	AXA SA		.09/10/2012	Schwab	.93,190	.100,000		.1,598	2FE
141781-AY-0	CARGILL INC		.08/03/2012	Crew	.284,843	.254,000		.2,553	1FE
172967-FT-3	CITIGROUP INC		.09/06/2012	Crew	.319,140	.300,000		.2,138	1FE
219868-BS-4	CORPORACION ANDINA DE FOMENTO		.07/12/2012	Schwab	.312,542	.297,000		.1,155	1FE
233851-AR-5	DAIMLER FINANCE		.07/25/2012	Crew	.347,753	.350,000		.0	1FE
23311V-AB-3	DCP MIDSTREAM OPER LP		.08/14/2012	Crew	.363,965	.350,000		.7,411	2FE
256853-AB-8	DOLPHIN ENERGY LIMITED		.07/23/2012	Crew	.336,375	.300,000		.1,879	1FE
496902-AJ-6	KINROSS GOLD CORP		.09/12/2012	Schwab	.308,870	.300,000		.3,004	2FE
534187-AS-8	LINCOLN NATIONAL CORP		.08/29/2012	Schwab	.103,000	.100,000		.2,081	2FE
693476-BL-6	PNC FUNDING CORP		.09/06/2012	Crew	.341,094	.300,000		.1,094	1FE
76720A-AF-3	RIO TINTO FIN USA		.08/16/2012	Crew	.98,688	.100,000		.0	1FE
80685P-AA-6	SCHLUMBERGER LTD		.09/01/2012	Crew	.225,832	.200,000		.1,190	1FE
828807-CD-7	SIMON PPTY GROUP LP		.09/04/2012	Crew	.179,948	.150,000		.848	1FE
878742-AY-1	TECK RESOURCES LIMITED		.09/05/2012	Crew	.195,712	.200,000		.667	2FE
45660N-SE-6	INDYMAC MBS INC		.08/27/2012	Schwab	.49,250	.50,000		.201	12*
61745M-ZY-2	MORGAN STANLEY MORTGAGE LN TRUST		.08/09/2012	Crew	.96,250	.100,000		.199	12*
361849-1B-2	GMAC COMMERCIAL MORTGAGE		.07/16/2012	Crew	.498,082	.475,000		.1,097	12*
United States						4,485,620	4,226,000		29,179
21987B-AQ-1	CORPORACION NACIONAL DEL COBRE	F	.07/10/2012	Schwab		.345,321	.350,000	.0	1FE
Other Country						345,321	.350,000		0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,830,941	4,576,000		29,179
8399997. Total - Bonds - Part 3						5,108,926	4,901,000		31,879
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,108,926	4,901,000		31,879
001055-30-0	AFLAC INC		.09/19/2012	Mesirow	.10,000,000	.250,000	.25	.0	P2LFE
035710-80-5	ANNALY CAPITAL MGMT		.09/06/2012	Mesirow	.7,000,000	.175,000	.25	.0	P2LFE
04010L-60-8	ARES CAPITAL CORP		.09/20/2012	Mesirow	.4,600,000	.115,000	.25	.0	P2LFE
05633T-20-9	BAC CAPITAL TR XII		.07/11/2012	Mesirow	.5,000,000	.125,950	.25	.0	P3LFE
066505-55-9	BANK OF AMERICA CORP		.08/01/2012	Mesirow	.5,000,000	.130,750	.25	.0	P3LFE
054937-40-4	BB&T CORP		.08/08/2012	Mesirow	.5,000,000	.126,500	.25	.0	P2LFE
14040H-40-2	CAPITAL ONE FINANCIAL CO		.08/13/2012	Mesirow	.11,700,000	.292,500	.25	.0	P3LFE
46131B-20-9	INVESCO MORTGAGE CAPITAL		.07/19/2012	Mesirow	.5,000,000	.125,000	.25	.0	P2LFE
48126E-75-0	JPMORGAN CHASE & CO		.08/21/2012	Mesirow	.10,000,000	.250,000	.25	.0	P3LFE
064058-20-9	NEW YORK MELLON CORP		.09/12/2012	Mesirow	.10,000,000	.250,000	.0	.0	P2LFE
693475-83-2	PNC FINL SVCS GROUP		.09/14/2012	Mesirow	.10,000,000	.250,000	.25	.0	P2LFE
74460W-80-0	PUBLIC STORAGE		.09/11/2012	Mesirow	.2,300,000	.57,500	.25	.0	P2LFE
81721M-20-8	SENIOR HOUSING PROPERTIES TRUST		.07/20/2012	Mesirow	.5,000,000	.122,500	.25	.0	P2LFE
854502-70-5	STANLEY BLACK & DECKER INC		.07/18/2012	Mesirow	.10,100,000	.252,500	.25	.0	P2LFE
857477-50-9	STATE STR CORP		.08/14/2012	Mesirow	.10,500,000	.262,500	.25	.0	P2LFE
78478U-20-1	STRATS-BNSF		.07/05/2012	Mesirow	.3,200,000	.81,280	.25	.0	P2LFE
872277-20-7	TOF FINANCIAL CORP		.07/20/2012	Mesirow	.5,000,000	.128,750	.25	.0	P3LFE
929042-85-1	VORNADO RLTY TRUST		.07/13/2012	Mesirow	.9,500,000	.240,350	.25	.0	P2LFE
United States Total						3,236,080			0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,236,080	XXX		0
8999997. Total - Preferred Stocks - Part 3						3,236,080	XXX		0
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						3,236,080	XXX		0
00206R-10-2	AT&T INC		.08/27/2012	Schwab	.120,000	.4,439		.0	L
12673P-10-5	CA INC		.08/27/2012	Schwab	.1,200,000	.30,940		.0	L
494368-10-3	KIMBERLY CLARK CORP		.09/17/2012	Schwab	.200,000	.16,612		.0	L
92343V-10-4	VERIZON COMMUNICATIONS		.08/27/2012	Schwab	.100,000	.4,285		.0	L
97711W-31-5	WISDOMTREE EMC MKTS		.08/27/2012	Schwab	.300,000	.15,971		.0	U
United States Total						72,246	XXX		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						72,246	XXX		0

STATEMENT AS OF SEPTEMBER 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)
04315J-83-7	ARTIO INTL EQUITY FD II		.09/12/2012	Matrix	2,862,595	.30,000			.0 U...
04314H-20-4	ARTISAN FDS INC INTL FD FUND		.09/19/2012	Matrix	421,230	.10,000			.0 U...
233203-42-1	DFA EMERG MKTS CORE EQUITY FD		.09/14/2012	Matrix	1,583,113	.30,000			.0 U...
411511-30-6	HARBOR INTERNATIONAL INST		.09/12/2012	Matrix	169,233	.10,000			.0 U...
448108-30-8	HUSSMAN INV'T TR STRT INT'L FD		.09/12/2012	Matrix	4,175,365	.40,000			.0 U...
577125-10-7	MATTHEWS ASIA PACIFIC EQ		.09/12/2012	Matrix	1,447,178	.20,000			.0 U...
81063U-50-3	SCOUT FDS INTERNATIONAL FD		.09/19/2012	Matrix	625,978	.20,000			.0 U...
United States						160,000	XXX	0	XXX
9299999. Subtotal - Common Stocks - Mutual Funds						160,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						232,246	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						232,246	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,468,326	XXX	0	XXX
9999999 - Totals						8,577,252	XXX	31,879	XXX

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

STATEMENT AS OF SEPTEMBER 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
54438E-JW-9	LOS ANGELES CALIF CMNTY REDEV		09/01/2012	Call		30,000	30,000	27,584	28,269	0	.47	0	.47	0	28,316	0	1,684	1,684	1,337	09/01/2017	1FE	
574754-AA-5	MASHANTUCKET WESTERN PEQUOT		09/04/2012	Maturity		110,000	110,000	104,249	109,599	0	.401	0	.401	0	110,000	0	0	0	3,801	09/15/2012	2FE	
United States						140,000	140,000	131,833	137,869	0	.447	0	.447	0	138,316	0	1,684	1,684	1,684	5,137	XXX	
24999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						140,000	140,000	131,833	137,869	0	.447	0	.447	0	138,316	0	1,684	1,684	1,684	5,137	XXX	
735007-AA-4	PORT OF SOUTH LOUISIANA		09/14/2012	Call		.85,000	.85,000	.85,000	.85,000	0	0	0	0	0	.85,000	0	0	0	0	.1,539	10/01/2014	2FE
3128PR-LS-6	FEDERAL HOME LOAN MORTGAGE		09/17/2012	Redemption		7,266	7,266	7,543	7,282	0	(16)	0	(16)	0	7,266	0	0	0	0	.43	05/01/2025	1
312931-4A-3	FGLMC A85317		09/17/2012	Redemption		10,385	10,416	10,392	10,385	0	(7)	0	(7)	0	10,385	0	0	0	0	.85	04/01/2039	1
3128LX-OC-7	FGLMC G02251		09/17/2012	Redemption		10,528	10,528	11,309	10,605	0	(77)	0	(77)	0	10,528	0	0	0	0	.102	08/01/2036	1
3128PQ-K9-1	FGLMC J11220		09/17/2012	Redemption		8,484	8,484	8,482	8,498	0	(14)	0	(14)	0	8,484	0	0	0	0	.55	11/01/2024	1
3128KU-TJ-2	FHLM A65953		09/17/2012	Redemption		9,295	9,394	9,303	9,295	0	(8)	0	(8)	0	9,295	0	0	0	0	.112	10/01/2037	1
31371N-V4-2	FNMA 257235		09/25/2012	Redemption		7,658	7,658	8,175	7,688	0	(30)	0	(30)	0	7,658	0	0	0	0	.68	06/01/2023	1
31402D-JS-0	FNMA 725773		09/25/2012	Redemption		9,900	9,900	9,902	9,900	0	(2)	0	(2)	0	9,900	0	0	0	0	.92	09/01/2034	1
314043C-YH-8	FNMA 745112		09/25/2012	Redemption		5,342	5,342	5,533	5,356	0	(14)	0	(14)	0	5,342	0	0	0	0	.66	10/01/2035	1
31403D-P9-4	FNMA 745748		09/25/2012	Redemption		10,727	10,727	10,494	10,704	0	.23	0	.23	0	10,727	0	0	0	0	.96	07/01/2036	1
31404N-FW-1	FNMA 773381		09/25/2012	Redemption		3,008	3,008	2,819	2,993	0	.15	0	.15	0	3,008	0	0	0	0	.26	05/01/2034	1
31406V-R2-4	FNMA 821405		09/25/2012	Redemption		6,212	6,212	6,212	6,218	0	(6)	0	(6)	0	6,212	0	0	0	0	.48	05/01/2035	1
31408A-E4-8	FNMA 845355		09/25/2012	Redemption		8,743	8,743	8,929	8,757	0	(14)	0	(14)	0	8,743	0	0	0	0	.71	01/01/2036	1
31408D-GG-2	FNMA 848355		09/25/2012	Redemption		5,814	5,814	5,742	5,811	0	.3	0	.3	0	5,814	0	0	0	0	.53	08/01/2035	1
31408E-C8-3	FNMA 848895		09/25/2012	Redemption		8,097	8,097	8,366	8,114	0	(17)	0	(17)	0	8,097	0	0	0	0	.64	01/01/2036	1
31408G-VU-8	FNMA 851227		09/25/2012	Redemption		18,720	18,720	19,182	18,809	0	(89)	0	(89)	0	18,720	0	0	0	0	.163	05/01/2036	1
31408J-D9-9	FNMA 852528		09/25/2012	Redemption		6,767	6,767	6,535	6,739	0	.28	0	.28	0	6,767	0	0	0	0	.61	05/01/2036	1
31409G-JX-5	FNMA 870678		09/25/2012	Redemption		2,578	2,578	2,741	2,581	0	(3)	0	(3)	0	2,578	0	0	0	0	.24	12/01/2021	1
31410F-4Z-4	FNMA 888340		09/25/2012	Redemption		5,901	5,901	6,089	5,912	0	(12)	0	(12)	0	5,901	0	0	0	0	.51	08/01/2036	1
31410G-BC-6	FNMA 888435		09/25/2012	Redemption		2,403	2,403	2,434	2,405	0	(2)	0	(2)	0	2,403	0	0	0	0	.21	06/01/2022	1
31410G-W9-0	FNMA 889072		09/25/2012	Redemption		5,645	5,645	5,822	5,660	0	(15)	0	(15)	0	5,645	0	0	0	0	.61	12/01/2037	1
31410K-XR-0	FNMA 889988		09/25/2012	Redemption		7,272	7,272	7,540	7,286	0	(14)	0	(14)	0	7,272	0	0	0	0	.66	08/01/2038	1
31410T-WZ-4	FNMA 897164		09/25/2012	Redemption		2,620	2,620	2,673	2,623	0	(3)	0	(3)	0	2,620	0	0	0	0	.19	08/01/2036	1
31410V-2L-3	FNMA 899079		09/25/2012	Redemption		4,024	4,024	4,325	4,055	0	(31)	0	(31)	0	4,024	0	0	0	0	.33	03/01/2037	1
31412S-LR-4	FNMA 933336		09/25/2012	Redemption		8,109	8,109	7,927	8,089	0	20	0	20	0	8,109	0	0	0	0	.76	01/01/2038	1
31414D-UJ-2	FNMA 963301		09/25/2012	Redemption		8,344	8,344	8,205	8,337	0	.7	0	.7	0	8,344	0	0	0	0	.64	05/01/2023	1
31414L-3U-0	FNMA 969811		09/25/2012	Redemption		1,533	1,533	1,547	1,534	0	(11)	0	(11)	0	1,533	0	0	0	0	.15	02/01/2023	1
31416H-UM-5	FNMA AA0587		09/25/2012	Redemption		11,576	11,576	11,816	11,594	0	(19)	0	(19)	0	11,576	0	0	0	0	.66	02/01/2039	1
31417V-RS-4	FNMA AC8596		09/25/2012	Redemption		11,343	11,343	11,439	11,350	0	(7)	0	(7)	0	11,343	0	0	0	0	.77	01/01/2025	1
31417V-VA-8	FNMA AC8708		09/25/2012	Redemption		10,605	10,605	10,815	10,621	0	(17)	0	(17)	0	10,605	0	0	0	0	.72	01/01/2025	1
31418M-UM-2	FNMA AD0587		09/25/2012	Redemption		16,365	16,365	16,723	16,381	0	(16)	0	(16)	0	16,365	0	0	0	0	.157	12/01/2039	1
3138AD-3P-8	FNMA A10805		09/25/2012	Redemption		1,879	1,879	1,979	1,884	0	(5)	0	(5)	0	1,879	0	0	0	0	.14	07/01/2041	1
3128LX-J7-6	FNMA G02086		09/17/2012	Redemption		3,095	3,095	3,046	3,091	0	4	0	4	0	3,095	0	0	0	0	.25	02/01/2036	1
36202E-SB-6	GNMA 000411		09/20/2012	Redemption		3,834	3,834	3,870	3,837	0	(3)	0	(3)	0	3,834	0	0	0	0	.38	04/20/2038	1
36202E-RS-0	GNMA 004097		09/20/2012	Redemption		2,350	2,350	2,336	2,349	0	1	0	1	0	2,350	0	0	0	0	.21	03/20/2038	1
36217O-SY-9	GNMA 208535		09/17/2012	Redemption		29	29	27	29	0	0	0	0	0	29	0	0	0	0	0	05/15/2017	1
36207J-LY-7	GNMA 433343		09/17/2012	Redemption		.11	.11	.11	.11	0	0	0	0	0	.11	0	0	0	0	0	12/15/2026	1
36208W-TL-7	GNMA 463255		09/17/2012	Redemption		1,551	1,551	1,611	1,551	0	(1)	0	(1)	0	1,551	0	0	0	0	.11	02/15/2037	1
36210N-MM-8	GNMA 497264X		09/17/2012	Redemption		.261	.261	.258</														

STATEMENT AS OF SEPTEMBER 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation or Market In- dicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
.05947U-W8-7	BANC AMER CMBS		.09/10/2012	Redemption		.7,604	.7,604	.7,902	.7,613	0	(9)	0	(9)	0	.7,604	0	0	0	.51	07/10/2045	12*
.059511-AD-7	BANC AMER COML MTG		.09/10/2012	Redemption		.12,675	.12,675	.13,644	.12,709	0	(34)	0	(34)	0	.12,675	0	0	0	.124	.04/10/2049	12*
.07387J-AD-8	BEAR STEARNS COMMERCIAL MTG		.09/11/2012	Redemption		.17,937	.18,815	.17,976	.17,937	0	(39)	0	(39)	0	.17,937	0	0	0	.167	.09/11/2038	12*
.07388L-AD-2	BEAR STEARNS COMMERCIAL MTG		.09/11/2012	Redemption		.14,543	.14,543	.15,422	.14,585	0	(43)	0	(43)	0	.14,543	0	0	0	.139	.09/11/2041	12*
.225470-F6-5	CREDIT SUISSE MORTGAGE CAPITAL		.09/15/2012	Redemption		.8,935	.8,935	.12,514	.8,965	0	(30)	0	(30)	0	.8,935	0	0	0	.78	.02/15/2039	12*
.52109R-BL-4	LB-UBS COML MORTGAGE TRUST		.09/18/2012	Redemption		.101	.101	.101	.101	0	0	0	0	0	.101	0	0	0	.1	.09/15/2045	12*
.52108M-FR-9	LB-UBS COML MORTGAGE TRUST		.09/17/2012	Redemption		.19,888	.19,888	.21,233	.19,959	0	(71)	0	(71)	0	.19,888	0	0	0	.185	.03/15/2032	12*
.61750C-AD-9	MORGAN STANLEY CAP I TR		.09/14/2012	Redemption		.10,802	.10,802	.10,836	.10,802	0	(34)	0	(34)	0	.10,802	0	0	0	.154	.07/12/2044	12*
.92978P-AD-1	WACHOVIA BANK COMMERCIAL MTG		.09/18/2012	Redemption		.15,535	.15,535	.16,482	.15,594	0	(59)	0	(59)	0	.15,535	0	0	0	.135	.11/15/2048	12*
.90783S-AA-0	UNION PACIFIC CORP		.07/02/2012	Redemption		.1,940	.1,940	.1,750	.1,935	0	4	0	4	0	.1,940	0	0	0	.46	.01/02/2024	1FE
United States					926,889	910,507	922,492	810,982	0	(351)	0	(351)	0	908,682	0	18,207	18,207	20,656	XXX	XXX	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					926,889	910,507	922,492	810,982	0	(351)	0	(351)	0	908,682	0	18,207	18,207	20,656	XXX	XXX	
8399997. Total - Bonds - Part 4					1,426,322	1,409,940	1,419,339	1,294,490	0	(288)	0	(288)	0	1,406,432	0	19,891	19,891	29,662	XXX	XXX	
8399998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8399999. Total - Bonds					1,426,322	1,409,940	1,419,339	1,294,490	0	(288)	0	(288)	0	1,406,432	0	19,891	19,891	29,662	XXX	XXX	
.007924-60-8	AEGON NV		.08/01/2012	Mesriow		.37,519	.00	.35,000	.0	0	0	0	0	.35,000	0	.2,519	.2,519	.700		P2LFE	
.035710-70-6	ANALYST CAP MGMT INC		.09/04/2012	Mesriow		.8,000,000	.206,145	.200,000	.0	0	0	0	0	.200,000	0	.6,145	.6,145	.1,906		P2LFE	
.G04504-20-4	ARCH CAP GROUP LTD		.09/17/2012	Mesriow		.4,700,000	.126,592	.118,440	.0	0	0	0	0	.118,440	0	.8,152	.8,152	.0		P2LFE	
.G05384-14-7	ASPEN INSURANCE HOLDINGS LTD		.09/18/2012	Mesriow		.2,700,000	.70,441	.68,040	.0	0	0	0	0	.68,040	0	.2,401	.2,401	.1,088		P2LFE	
.G56337-20-9	BAC CAPITAL TR XII		.08/01/2012	Mesriow		.5,000,000	.124,947	.125,950	.0	0	0	0	0	.125,950	0	(1,003)	(1,003)	(1,003)		P3LFE	
.G60505-55-9	BANK OF AMERICA CORP		.09/14/2012	Mesriow		.5,000,000	.129,447	.130,750	.0	0	0	0	0	.130,750	0	(1,303)	(1,303)	(1,303)		P3LFE	
.G54937-20-6	BB&T CORP		.08/07/2012	Mesriow		.10,000,000	.262,194	.250,000	.0	0	0	0	0	.250,000	0	.12,194	.12,194	.1,828		P2LFE	
.B08513-20-4	CHARLES SCHWAB CORP		.09/17/2012	Mesriow		.2,000,000	.52,099	.50,000	.0	0	0	0	0	.50,000	0	.2,099	.2,099	.708			
.29364J-50-4	ENTERGY LOUISIANA LLC		.09/14/2012	Mesriow		.10,000,000	.263,414	.250,000	.0	0	0	0	0	.250,000	0	.13,414	.13,414	.0		P1LFE	
.49446R-79-4	KIMCO RLTY CORP		.08/20/2012	Mesriow		.9,500,000	.242,245	.237,500	.0	0	0	0	0	.237,500	0	.4,745	.4,745	.4,552		P2LFE	
.55272X-30-0	MFA FINANCIAL INC		.07/11/2012	Mesriow		.5,000,000	.126,997	.125,000	.0	0	0	0	0	.125,000	0	.1,997	.1,997	.2,611		P2LFE	
.63540U-20-7	NATIONAL CITY CAP TR IV		.07/30/2012	Mesriow		.10,000,000	.250,000	.252,500	.0	0	0	0	0	.252,500	0	(2,500)	(2,500)	.2,500		P2LFE	
.65339K-60-5	NEXTERA ENERGY CAP HLDGS		.09/05/2012	Mesriow		.1,200,000	.32,291	.30,000	.0	0	0	0	0	.30,000	0	.2,291	.2,291	.428		P2LFE	
.74460W-60-2	PUBLIC STORAGE		.09/11/2012	Mesriow		.6,400,000	.165,756	.160,000	.0	0	0	0	0	.160,000	0	.5,756	.5,756	.2,650		P2LFE	
.78406T-20-1	SCE TRUST		.09/17/2012	Mesriow		.20,000,000	.525,963	.500,000	.0	0	0	0	0	.500,000	0	.25,963	.25,963	.4,648		P2LFE	
.78478U-20-1	STRATS-BNSF		.07/02/2012	Mesriow		.3,200,000	.80,000	.81,280	.0	0	0	0	0	.81,280	0	(1,280)	(1,280)	.2,822		P2LFE	
.90297S-81-7	US BANCORP		.08/07/2012	Mesriow		.14,000,000	.380,771	.350,000	.0	0	0	0	0	.350,000	0	.30,771	.30,771	.4,958		P2LFE	
.95709T-30-8	WESTAR ENERGY INC		.07/02/2012	Mesriow		.2,695,000	.291,060	.292,003	.0	0	0	0	0	.292,003	0	(.943)	(.943)	.3,032		P2LFE	
.95709T-40-7	WESTAR ENERGY INC		.07/02/2012	Mesriow		.1,800,000	.183,600	.184,410	.0	0	0	0	0	.184,410	0	(.810)	(.810)	.2,250		P2LFE	
United States					3,551,483		3,440,873	252,500	0	0	0	0	0	3,440,873	0	110,610	110,610	41,525	XXX	XXX	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					3,551,483	XXX	3,440,873	252,500	0	0	0	0	0	3,440,873	0	110,610	110,610	41,525	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4					3,551,483	XXX	3,440,873	252,500	0	0	0	0	0	3,440,873	0	110,610	110,610	41,525	XXX	XXX	
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
8999999. Total - Preferred Stocks					3,551,483	XXX	3,440,873	252,500	0	0	0	0	0	3,440,873	0	110,610	110,610	41,525	XXX	XXX	
.053015-10-3	AUTOMATIC DATA PROCESSING INC		.09/17/2012	Broker		.150,000	.8,725	.6,988	.8,349	(1,361)	0	0	(1,361)	0	.6,988	0	.1,737	.1,737	.59		L
.166764-10-0	CHEVRON TEXACO CORP.		.09/17/2012	SCHWAB		.100,000	.11,710	.7,070	.10,550	(3,480)	0	0	(3,480)	0	.7,070	0	.4,640	.4,640	.90		L
.458140-10-0	INTEL CORP.		.08/27/2012	Schwab		.400,000	.9,910	.5,921	.10,660	(4,740)	0	0	(4,740)	0	.5,921	0	.3,989	.3,989	.90		U
.742716-10-9	PROCTER & GAMBLE CO		.09/17/2012	SCHWAB		.250,000	.17,275	.13,273	.15,313	(2,040)	0	0	(2,040)	0	.13,273	0	.4,003	.4,003	.141		L
.882508-10-4	TEXAS INSTRS INC		.08/27/																		

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 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Fifth Third Bank Cincinnati, Ohio					436,727	153,755	215,874	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			0	1,000	1,000	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	436,727	154,755	216,874	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	436,727	154,755	216,874	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	436,727	154,755	216,874	XXX

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