



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

Cincinnati Equitable Life Insurance Company

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

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 (Street and Number) Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.cineqlife.com

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

OFFICERS

Chairman of the Board	Peter A. Alpaugh	President/CEO/CFO/Treasurer	Gregory A. Baker
Secretary	Linda S. Bales	V.P. Sales & 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 Alpaugh Chairman of the Board	Linda Bales Secretary	Gregory Baker Treasurer
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Subscribed and sworn to before me this 7th day of August

Richard Hansman, Jr.

November 8, 2019

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

b. If no,  
1. State the amendment number.....  
2. Date filed .....  
3. Number of pages attached.....

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 .....	80,289,771		80,289,771	70,689,449
2. Stocks:				
2.1 Preferred stocks .....	1,431,899		1,431,899	3,791,417
2.2 Common stocks .....	7,172,103		7,172,103	7,472,020
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 (\$ .....843,651 ), cash equivalents (\$ ..... ) and short-term investments (\$ .....1,935,825 ) .....	2,779,476		2,779,476	1,895,957
6. Contract loans (including \$ ..... premium notes) .....	90,222		90,222	80,673
7. Derivatives .....			0	0
8. Other invested assets .....	0		0	701,332
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) .....	91,763,471	0	91,763,471	84,630,848
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	730,247		730,247	687,882
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	3,000		3,000	289
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	917,970		917,970	878,879
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 .....	23,204		23,204	44,204
18.2 Net deferred tax asset .....	1,721,000	549,000	1,172,000	942,000
19. Guaranty funds receivable or on deposit .....			0	0
20. Electronic data processing equipment and software .....	2,422		2,422	3,784
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	5,576	5,576	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	11,364		11,364	1,027
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other than invested assets .....	813,553	14,300	799,253	166,221
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	95,991,807	568,876	95,422,931	87,355,134
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27)	95,991,807	568,876	95,422,931	87,355,134
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. Prepaid Expenses .....	14,300	14,300	0	0
2502. Premium Receivable .....	180,456		180,456	166,221
2503. Advanced Funding Receivables .....	618,797		618,797	
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) .....	813,553	14,300	799,253	166,221

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) .....	84,235,770	75,908,117
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	11,290	11,290
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	296,364	285,235
4. Contract claims:		
4.1 Life .....	234,368	409,889
4.2 Accident and health .....	13,110	13,110
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) .....	500	855
6.2 Dividends not yet apportioned (including \$ ..... Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... Modco) .....	2,010	3,555
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 .....	403,795	394,324
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 .....	396,450	495,635
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	160,204	69,357
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	218,927	297,809
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 .....	126,893	158,478
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....		
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	2,653	2,676
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 .....	638,172	622,902
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) 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 .....	0	
24.09 Payable for securities .....		106,926
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	86,740,506	78,780,158
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	86,740,506	78,780,158
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) .....	1,402,194	1,294,745
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) .....	7,682,425	7,574,976
38. Totals of Lines 29, 30 and 37 .....	8,682,425	8,574,976
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	95,422,931	87,355,134
DETAILS OF WRITE-INS		
2501. ....		
2502. ....		
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	0	0
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 .....	17,379,752	15,527,982	31,791,289
2. Considerations for supplementary contracts with life contingencies .....			
3. Net investment income .....	1,723,593	1,501,902	3,098,985
4. Amortization of Interest Maintenance Reserve (IMR) .....	141,887	110,202	128,160
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....			
6. Commissions and expense allowances on reinsurance ceded .....			0
7. Reserve adjustments on reinsurance ceded .....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....			
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	0	0	0
9. Totals (Lines 1 to 8.3) .....	19,245,232	17,140,086	35,018,434
10. Death benefits .....	7,049,481	5,163,190	11,374,260
11. Matured endowments (excluding guaranteed annual pure endowments) .....			0
12. Annuity benefits .....	152,762	182,913	245,248
13. Disability benefits and benefits under accident and health contracts .....	18,474	36,671	51,716
14. Coupons, guaranteed annual pure endowments and similar benefits .....	1,545	1,545	3,518
15. Surrender benefits and withdrawals for life contracts .....	18,338	13,344	23,163
16. Group conversions .....			
17. Interest and adjustments on contract or deposit-type contract funds .....	58	69	142
18. Payments on supplementary contracts with life contingencies .....			
19. Increase in aggregate reserves for life and accident and health contracts .....	8,327,653	8,391,155	16,648,282
20. Totals (Lines 10 to 19) .....	15,568,311	13,788,887	28,346,329
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	2,158,240	1,863,524	3,878,978
22. Commissions and expense allowances on reinsurance assumed .....			0
23. General insurance expenses .....	1,044,346	1,016,868	1,969,163
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	272,001	254,834	575,502
25. Increase in loading on deferred and uncollected premiums .....	132,017	21,795	119,272
26. Net transfers to or (from) Separate Accounts net of reinsurance .....			
27. Aggregate write-ins for deductions .....	8,091	8,477	9,425
28. Totals (Lines 20 to 27) .....	19,183,006	16,954,385	34,898,669
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	62,226	185,701	119,765
30. Dividends to policyholders .....	378	382	855
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) .....	61,848	185,319	118,910
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	(105,451)	(56,102)	(158,119)
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) .....	167,299	241,421	277,029
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....104,452 (excluding taxes of \$ .....21,998	202,760	68,192	75,694
35. Net income (Line 33 plus Line 34) .....	370,059	309,613	352,723
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year .....	8,574,976	9,029,145	9,029,145
37. Net income (Line 35) .....	370,059	309,613	352,723
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....	(526,959)	(80,095)	(532,724)
39. Change in net unrealized foreign exchange capital gain (loss) .....			
40. Change in net deferred income tax .....	339,000	(36,000)	202,000
41. Change in nonadmitted assets .....	(59,381)	1,123	(500,127)
42. Change in liability for reinsurance in unauthorized and certified companies .....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....			0
44. Change in asset valuation reserve .....	(15,270)	(129,393)	23,959
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) .....	107,449	65,248	(454,169)
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	8,682,425	9,094,393	8,574,976
<b>DETAILS OF WRITE-INS</b>			
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 .....	8,091	8,477	9,425
2702. Merchandise Shield Expenses .....			0
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) .....	8,091	8,477	9,425
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

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	17,215,404	15,472,198	31,587,542
2. Net investment income .....	1,761,161	1,575,840	3,241,878
3. Miscellaneous income .....	0	0	0
4. Total (Lines 1 to 3) .....	18,976,565	17,048,038	34,829,420
5. Benefit and loss related payments .....	7,417,724	5,410,367	11,547,547
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 .....	3,485,385	3,268,304	6,465,586
8. Dividends paid to policyholders .....	733	682	900
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	0	75,000	69,999
10. Total (Lines 5 through 9) .....	10,903,842	8,754,353	18,084,032
11. Net cash from operations (Line 4 minus Line 10) .....	8,072,723	8,293,685	16,745,388
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	14,957,321	9,386,721	13,585,348
12.2 Stocks .....	0	0	4,328,781
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	719,157	5,675	9,176
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	0	0	106,926
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	15,676,478	9,392,396	18,030,231
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	22,161,986	17,629,247	30,270,906
13.2 Stocks .....	0	0	4,591,401
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	5,964	26,195	50,248
13.6 Miscellaneous applications .....	106,926	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	22,274,876	17,655,442	34,912,555
14. Net increase (or decrease) in contract loans and premium notes .....	9,549	62	15,081
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(6,607,947)	(8,263,108)	(16,897,405)
<b>Cash from Financing and Miscellaneous Sources</b>			
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 .....	11,129	5,176	1,812
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(592,386)	61,016	(38,294)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(581,257)	66,192	(36,482)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	883,519	96,769	(188,499)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	1,895,957	2,084,456	2,084,456
19.2 End of period (Line 18 plus Line 19.1) .....	2,779,476	2,181,225	1,895,957

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 .....	17,064,979	15,173,741	31,323,848
3. Ordinary individual annuities .....	123,011	267,104	406,982
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 .....	30,049	35,585	66,032
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal .....	17,218,039	15,476,430	31,796,862
12. Deposit-type contracts .....	0		0
13. Total	17,218,039	15,476,430	31,796,862
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, 2015 OF THE Cincinnati Equitable Life Insurance Company**  
**NOTES TO FINANCIAL STATEMENTS**

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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     \$ 2,345
- 2. 12 Months or Longer     \$ 1,936

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

- 1. Less than 12 Months     \$ 773,961
- 2. 12 Months or Longer     \$ 204,710

- 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, 2015 OF THE Cincinnati Equitable Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measure

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Preferred Stocks .....	1,426,450			1,426,450
Bonds -Government .....	3,569,872			3,569,872
Bonds - Other .....		77,330,542		77,330,542
Common Stock - Unaffiliated .....	3,543,248			3,543,248
Common Stock - Affiliated .....		3,628,855		3,628,855
Total assets at fair value	8,539,570	80,959,397	0	89,498,967

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
b. Liabilities at fair value				
.....	.....	.....	.....	.....
.....	.....	.....	.....	.....
Total liabilities at fair value	0	0	0	0

A. The Company had no assets that rely on Level 3 fair value measurement.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds .....	80,900,414	80,289,771	3,569,872	77,330,542		
Preferred Stock .....	1,426,450	1,431,899	1,426,450			
Common Stock .....	7,172,103	7,172,103	3,543,248	3,628,855		

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 ☒

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 ☒

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐

3.2

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

Yes ☐ No ☒

3.3

If the response to 3.2 is yes, provide a brief description of those changes.

4.1

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

Yes ☐ No ☒

4.2

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5.

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

Yes ☐ No ☒ N/A ☐

6.1

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

12/31/2013

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.

12/31/2013

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).

11/16/2014

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 ☒

6.6

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

Yes ☒ 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 ☒

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 ☒

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 ☒

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? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity; (c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and (e) Accountability for adherence to the code.

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [ ] No [ X ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$11,364

INVESTMENT

- 11.1

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

Yes [ ] No [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$
13.

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

\$
- 14.1

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

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds   | \$0   | \$   |
| 14.22 Preferred Stock   | \$0   | \$   |
| 14.23 Common Stock  | \$3,830,064                                 | \$3,628,855                                  |
| 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) | \$3,830,064                                 | \$3,628,855                                  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above                       | \$  | \$   |
- 15.1

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

Yes [ ] No [ X ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.

Yes [ ] No [ ]

STATEMENT AS OF JUNE 30, 2015 OF THE Cincinnati Equitable Life Insurance Company

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

16.3 Total payable for securities lending reported on the liability page.
- \$

\$

\$
- 0

0

0

17. 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
- [ ]

- 17.1 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 Fountian Square Plaza Cincinnati, OH 45263
U.S. Bank	225 Water Street, Suite 700 Jacksonville, FL 32202

- 17.2 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)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?
- Yes
- [ ]
- No
- [ X ]

- 17.4 If yes, give full information relating thereto:

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

- 17.5 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
	Fort Washington Investmen Advisors	303 Broadway Ave, Suite 1200 Cincinnati, OH 45202
	Foster & Motley Investment Advisors	7755 Montgomery Rd. Suite 100 Cincinnati, OH 45236
	Cincinnati Asset Management	8845 Governor's Hill Drive Cincinnati, OH 45249
	Bahl & Gaynor Investment Consultants	212 Easst Fifth Street, Suite 200 Cincinnati, OH 45202
	Berkeley Square Capital Management	1434 Spruce Street Boulder CO 80302
	Bartlett Investment Advisors	600 Vine Street, Suite 2100 Cincinnati, OH 45202

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?
- Yes
- [ X ]
- No
- [ ]

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

1.14

Total Mortgages in Good Standing

\$

0

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

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

\$

0

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes [ ] No [ X ]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [ ] No [ X ]

3.4

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

\$

STATEMENT AS OF JUNE 30, 2015 OF THE Cincinnati Equitable Life Insurance Company

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 2015 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		4	5	6	7
				2	3				
			Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama .....	AL	N					.0	
2.	Alaska .....	AK	N					.0	
3.	Arizona .....	AZ	N					.0	
4.	Arkansas .....	AR	N					.0	
5.	California .....	CA	N					.0	
6.	Colorado .....	CO	N					.0	
7.	Connecticut .....	CT	N					.0	
8.	Delaware .....	DE	N					.0	
9.	District of Columbia .....	DC	N					.0	
10.	Florida .....	FL	N					.0	
11.	Georgia .....	GA	L	4,736,137	117,704			4,853,841	
12.	Hawaii .....	HI	N					.0	
13.	Idaho .....	ID	N					.0	
14.	Illinois .....	IL	N					.0	
15.	Indiana .....	IN	L	5,753,952	1,725			5,755,677	
16.	Iowa .....	IA	N					.0	
17.	Kansas .....	KS	N					.0	
18.	Kentucky .....	KY	L	2,535,667	3,122			2,538,789	
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	L					.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	3,662,646	459	30,049		3,693,153	
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	376,578				376,578	
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 .....	CAN	N					.0	
58.	Aggregate Other Aliens .....	OT	XXX	.0	.0	.0	.0	.0	.0
59.	Subtotal .....	(a) .....	.6	17,064,980	123,011	30,049	.0	17,218,039	.0
90.	Reporting entity contributions for employee benefits plans .....	XXX						.0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities .....	XXX						.0	
92.	Dividends or refunds applied to shorten endowment or premium paying period .....	XXX						.0	
93.	Premium or annuity considerations waived under disability or other contract provisions .....	XXX						.0	
94.	Aggregate or other amounts not allocable by State .....	XXX		.0	.0	.0	.0	.0	.0
95.	Totals (Direct Business) .....	XXX		17,064,980	123,011	30,049	.0	17,218,039	.0
96.	Plus Reinsurance Assumed .....	XXX						.0	
97.	Totals (All Business) .....	XXX		17,064,980	123,011	30,049	.0	17,218,039	.0
98.	Less Reinsurance Ceded .....	XXX		2,635				2,635	
99.	Totals (All Business) less Reinsurance Ceded .....	XXX		17,062,345	123,011	30,049	0	17,215,404	0
DETAILS OF WRITE-INS									
58001.	.....	XXX							
58002.	.....	XXX							
58003.	.....	XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page .....	XXX		.0	.0	.0	.0	.0	.0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....	XXX		0	0	0	0	0	0
9401.	.....	XXX							
9402.	.....	XXX							
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page .....	XXX		.0	.0	.0	.0	.0	.0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....	XXX		0	0	0	0	0	0

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

STATEMENT AS OF JUNE 30, 2015 OF THE Cincinnati Equitable Life Insurance Company

12

**Peter Alpaugh and Andrea Kessel**  
*Individuals*

**Alpha Investment Partnership**  
*A Limited Partnership Managed by Peter Alpaugh  
50% Owned by Peter Alpaugh  
50% Owned by Andrea Kessel  
Owns 89.6% of Cincinnati Equitable Companies  
Federal ID #31-1191572*

**Alpha 2 Holdings Limited LLC**  
*An Ohio LLC  
50% Owned by Peter Alpaugh  
50% Owned by Andrea Kessel  
Federal ID # 20-2317418*

**Alpha 2 Rel Estate, LLC**  
*An Ohio LLC  
100% Owned by Alpha 2  
Holdings LLC  
Federal ID#20-2317418*

**Alpha 2 Energy, LLC**  
*An Ohio LLC  
100% Owned by Alpha 2  
Holdings LLC  
Federal ID20-2317418*

**Alpha 2 Investments LLC**  
*An Ohio LLC 100% owned by Alpha 2 Holding  
12.5% Owned by Peter Alpaugh (50% of Voting Stock)  
12.5% Owned by Andrea Kessel (50% of Voting Stock)  
75% Owned by Charitable Trusts (0% Voting Stock)  
Owns 10.4% of Cincinnati Equitable Companies  
Federal ID #20-2317418*

**Cincinnati Equitable Companies, Inc.**  
*An Ohio Corporation  
89.6% Owned by Alpha Investment Partnership  
10.4% Owned by Alpha 2 Investments LLC  
Federal ID #31-1154154*

**Cincinnati Equitable Life Insurance Company**  
*An Ohio Life Insurance Company  
100% Owned by Cincinnati Equitable Companies, Inc.  
NAIC # 88064, Federal ID #35-1452221*

**Cincinnati Equitable Insurance Company**  
*An Ohio Property Casualty Company  
100% Owned by Cincinnati Equitable Life Insurance Comapny*

STATEMENT AS OF JUNE 30, 2015 OF THE Cincinnati Equitable Life Insurance Company

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

[illegible]

Asterisk	Explanation

# NONE



STATEMENT AS OF JUNE 30, 2015 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.

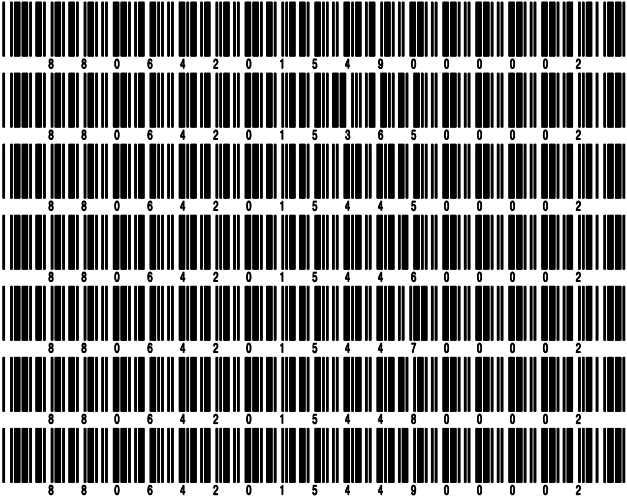
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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





SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	701,332	684,302
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		0
2.2 Additional investment made after acquisition .....	5,964	50,248
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....		(33,218)
6. Total gain (loss) on disposals .....	11,861	9,176
7. Deduct amounts received on disposals .....	719,157	9,176
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) .....	0	701,332
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	0	701,332

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	81,952,886	65,314,230
2. Cost of bonds and stocks acquired .....	22,161,986	34,862,307
3. Accrual of discount .....	47,176	86,379
4. Unrealized valuation increase (decrease) .....	(537,434)	(499,506)
5. Total gain (loss) on disposals .....	370,235	451,255
6. Deduct consideration for bonds and stocks disposed of .....	14,957,321	17,914,129
7. Deduct amortization of premium .....	143,755	347,650
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) .....	88,893,773	81,952,886
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11) .....	88,893,773	81,952,886

STATEMENT AS OF JUNE 30, 2015 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 NAIC Designation

NAIC Designation	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. NAIC 1 (a) .....	56,338,033	12,130,739	5,633,712	(867,697)	56,338,033	61,967,363		52,494,715
2. NAIC 2 (a) .....	19,037,562	2,442,775	3,783,060	(204,850)	19,037,562	17,492,427		18,664,330
3. NAIC 3 (a) .....	842,647	1,518,997	554,665	771,508	842,647	2,578,487		844,548
4. NAIC 4 (a) .....	(104)	0	0	100,320	(104)	100,216		
5. NAIC 5 (a) .....	(22)	0	0	87,125	(22)	87,103		
6. NAIC 6 (a) .....	0				0	0		
7. Total Bonds	76,218,116	16,092,511	9,971,437	(113,594)	76,218,116	82,225,596	0	72,003,593
PREFERRED STOCK								
8. NAIC 1 .....	845,250	0	845,250	0	845,250	0		845,250
9. NAIC 2 .....	2,296,445	474,342	1,798,945	0	2,296,445	971,842		2,346,445
10. NAIC 3 .....	599,722	359,606	499,272	0	599,722	460,056		599,722
11. NAIC 4 .....	0				0	0		
12. NAIC 5 .....	0				0	0		
13. NAIC 6 .....	0				0	0		
14. Total Preferred Stock .....	3,741,417	833,949	3,143,467	0	3,741,417	1,431,899	0	3,791,417
15. Total Bonds and Preferred Stock	79,959,533	16,926,460	13,114,904	(113,594)	79,959,533	83,657,494	0	75,795,010

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

SCHEDULE DA - PART 1

Short-Term Investments

	1	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	1,935,825	xxx	1,935,825	81	43

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 .....	1,314,144	1,201,917
2. Cost of short-term investments acquired .....	3,622,039	1,314,144
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals .....		0
6. Deduct consideration received on disposals .....	3,000,358	1,201,917
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) .....	1,935,825	1,314,144
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,935,825	1,314,144

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 and Additions Made

**N O N E**

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

**N O N E**

## SCHEDULE BA - PART 2

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	4									
		City	State									
34920#-10-2 .....	Ft. Washington High Yield, LLC .....	Cincinnati .....	OH .....	Issuer .....	4 .....	08/20/2010 .....			5,964 .....			
2199999. Joint Venture Interests - Other - Unaffiliated								0 .....	5,964 .....	0 .....	0 .....	XXX .....
4499999. Total - Unaffiliated								0 .....	5,964 .....	0 .....	0 .....	XXX .....
4599999. Total - Affiliated								0 .....	0 .....	0 .....	0 .....	XXX .....
4699999 - Totals								0 .....	5,964 .....	0 .....	0 .....	XXX .....

## SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF JUNE 30, 2015 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)
912828-XB-1	U.S. TREASURY NOTE		.06/25/2015	Broker		.490,039	.500,000	1,213	1
912828-XE-5	U.S. TREASURY NOTE		.06/25/2015	Broker		.471,198	.475,000	.568	1
912828-YG-0	U.S. TREASURY NOTE		.06/29/2015	Broker		.250,645	.250,000	.0	1
912828-IUJ-5	U.S. TREASURY NOTE		.06/24/2015	Broker		.304,265	.300,000	.917	1
912828-HB-6	U.S. TREASURY NOTE		.02/23/2015	Crew		.50,845	.52,000	.52	1
912828-SV-3	U.S. TREASURY NOTE		.06/25/2015	Broker		.488,715	.500,000	.927	1
912828-VB-3	U.S. TREASURY NOTE		.06/25/2015	Broker		.338,515	.350,000	.671	1
United States						2,394,221	2,427,000	4,347	XXX
0599999. Subtotal - Bonds - U.S. Governments						2,394,221	2,427,000	4,347	XXX
452252-FJ-3	ILLINOIS ST TOLL HWY AUTH		.03/24/2015	Broker		.110,328	.100,000	1,264	1FE
45905U-LY-8	INTERNATIONAL BANK FOR RECON		.03/21/2015	Schwab		.45,859	.50,000	.258	1FE
49151E-7C-1	KENTUCKY ST PPTY & BLDGS		.05/22/2015	Crew		.111,359	.100,000	.388	1FE
491552-UY-9	KENTUCKY ST TURNPIKE AUTH		.03/26/2015	Schwab		.115,456	.100,000	1,311	1FE
686053-DR-7	OREGON SCHOOL BOARD ASSOC		.06/01/2015	Broker		.132,418	.115,000	2,719	1FE
76222R-RD-6	RHODE ISLAND ST & PROVIDENCE		.05/07/2015	Broker		.75,600	.75,000	.71	1FE
United States						591,020	540,000	6,012	XXX
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						591,020	540,000	6,012	XXX
04778C-AG-0	ATLANTA GA INDPT SCH SYS		.02/11/2015	Crew		.57,500	.50,000	1,258	1FE
16753X-AP-7	CHICAGO HOUSING AUTHORITY		.04/20/2015	Crew		.70,843	.65,000	1,185	1FE
172253-EE-2	CINCINNATI SCHOOL DISTRICT		.04/20/2015	Crew		.103,775	.100,000	.650	1FE
20772G-5Q-7	CONNECTICUT ST BUILD AMER		.05/16/2015	Crew		.55,235	.50,000	.315	1FE
249218-AU-2	DENVER CO PUB SCHOOLS		.05/04/2015	Crew		.102,123	.100,000	1,025	1FE
26952Q-AT-2	EAGLE CO. SCHOOL DISTRICT		.01/08/2015	Schwab		.27,398	.25,000	.172	1FE
276509-CB-0	EASTERN ILL UNIVERSITY		.06/05/2015	Broker		.97,983	.100,000	1,117	1FE
31200C-AM-8	FAU FIN CORP FLA CAP IMPT		.05/10/2015	Crew		.102,714	.85,000	2,354	1FE
31200C-AL-0	FLORIDA ATLANTIC UNIVERSITY		.03/25/2015	Schwab		.122,400	.100,000	1,755	1FE
376838-KX-5	GLASGOW ELEC PLT BRD		.05/10/2015	Crew		.111,312	.100,000	2,597	1FE
40065N-BF-3	GUAM GOVT BUSINESS PRIVILEGE		.04/23/2015	Schwab		.121,694	.115,000	1,825	1FE
413000-MS-6	HARLINGTON TX INDEPENDANT SCHOOL		.03/09/2015	Crew		.62,512	.55,000	.222	1FE
42249T-BU-2	HEBER LT & PIIR CO		.04/22/2015	Crew		.89,307	.75,000	1,925	1FE
455167-2N-5	INDIANA STATE UNIVERSITY		.01/08/2015	Schwab		.84,507	.75,000	1,656	1FE
480644-OM-3	JOPLIN MO INDL DEV AUTH		.06/12/2015	Broker		.102,500	.100,000	1,490	1FE
497476-WW-7	KIRKLAND WA		.03/18/2015	Crew		.56,460	.50,000	.742	1FE
50375E-AY-7	LA PAZ CNTY AZ INDL DEV		.01/02/2015	Schwab		.106,243	.100,000	.600	2FE
519258-AP-2	LAURENTIAN ENERGY-B		.05/05/2015	Crew		.104,447	.100,000	3,136	3FE
534366-AQ-2	LINCOLN NE WEST HAYMARKET		.02/13/2015	Crew		.111,500	.100,000	.747	1FE
53860H-FH-8	LIVINGSTON CNTY SCHOOL DIST		.04/07/2015	Crew		.94,881	.95,000	1,191	1FE
550799-SK-7	LYCOMING COUNTY		.04/08/2015	Crew		.116,057	.115,000	.0	1FE
56045R-AL-3	MAINE MUN BD BANK		.05/09/2015	Crew		.56,353	.50,000	.500	1FE
564300-GW-5	MANSFIELD OH CITY SCHOOL DISTRICT		.02/09/2015	Crew		.172,922	.170,000	.880	1FE
58607E-BZ-6	MEMPHIS CTR CITY REV FIN CORP		.03/04/2015	Crew		.193,109	.175,000	2,943	1FE
594381-FP-5	MICHIGAN CITY IN SCHOOL BLD		.02/09/2015	Crew		.59,181	.55,000	.188	1FE
607730-AA-6	MODESTO CALIF CITY SCHS		.05/14/2015	Crew		.118,418	.100,000	3,267	1FE
64966H-YN-4	NEW YORK CITY G-1 BUILD		.02/09/2015	Crew		.170,780	.145,000	4,065	1FE
651897-BY-5	NEWPORT KY INDL BLDG		.02/12/2015	Crew		.185,688	.200,000	.729	2FE
67756D-EY-8	OHIO ST HGR EDUCNL FAC		.04/01/2015	Crew		.100,000	.100,000	.0	1FE
686053-DR-7	OREGON SCH BRDS ASSN		.05/10/2015	Crew		.116,544	.100,000	2,073	1FE
706643-CC-5	OREILLE CNTY WA PUB UTILITY		.03/25/2015	Schwab		.107,212	.100,000	1,130	1FE
709515-CK-4	PENSACOLA REDEV-BABS		.05/09/2015	Crew		.122,828	.105,000	.817	1FE
759853-HV-9	RENO NEV REDEV AGY		.05/10/2015	Crew		.51,792	.50,000	1,389	1FE
76827Q-CX-9	RIVER ISLANDS PUB FING		.03/02/2015	Crew		.100,000	.100,000	.125	1FE
76827Q-DB-6	RIVER ISLANDS PUB FING AUTH		.04/14/2015	Schwab		.101,825	.100,000	.779	2FE
79728T-AR-2	SAN DIEGO CA MET TRAN DEV		.03/02/2015	Crew		.113,986	.100,000	1,345	1FE
938429-N3-7	WASHINGTON COUNTY SCHOOL DISTRICT		.06/01/2015	Broker		.99,987	.100,000	.843	1FE
United States						3,772,014	3,505,000	47,033	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,772,014	3,505,000	47,033	XXX
3136A7-DE-9	FANNIE MAE SER 2012-68		.03/03/2015	Crew		.58,849	.59,669	.17	1
3130A5-DA-4	FEDERAL HOME LOAN BANK		.06/21/2015	Broker		.292,673	.300,000	1,072	1
3136AF-TP-9	FNR 2013-73		.04/13/2015	Crew		.50,923	.48,183	.70	12*
3137EA-DB-2	FREDDIE MAC		.06/14/2015	Broker		.253,287	.250,000	2,573	1
3137AP-H6-0	FREDDIE MAC SER 4032		.03/03/2015	Crew		.23,559	.24,117	.7	1



STATEMENT AS OF JUNE 30, 2015 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)
31393R-FB-1	FREDDIE MAC SER 2613		.03/12/2015	Crew		142,875	127,000	.282	1
313780-IM-8	FREDDIE MAC SER 4181		.03/11/2015	Crew		71,681	72,064	.75	1
3133EE-UH-1	FEDERAL FARM CREDIT BANK		.06/24/2015	Broker		291,135	300,000	2,500	1
United States						1,184,982	1,181,033	6,595	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						1,184,982	1,181,033	6,595	XXX
002824-BB-5	ABBOTT LABORATORIES		.06/08/2015	Schwab		175,275	175,000	.387	1FE
02587D-YM-4	AMERICAN EXPRESS CENTURION BANK		.06/01/2015	Broker		100,000	100,000	.0	1FE
025816-BL-2	AMERICAN EXPRESS CO		.05/01/2015	Crew		199,000	200,000	1,606	2FE
060505-EN-0	BANK OF AMERICA CORP		.05/04/2015	Crew		204,750	200,000	1,627	3FE
05530Q-AK-6	BAT INTL FINANCE PLC		.06/16/2015	Broker		825,273	825,000	.143	1FE
14987B-AE-3	CC HOLDINGS GS V LLC/CRO		.01/13/2015	Schwab		75,833	75,000	.730	2FE
172967-JK-8	CITIGROUP INC		.05/02/2015	Crew		254,688	250,000	1,673	3FE
172967-JM-4	CITIGROUP INC		.05/04/2015	Broker		400,175	400,000	.529	3FE
20826F-AD-8	CONOCOPHILLIPS COMPANY		.05/03/2015	Schwab		51,079	50,000	.730	1FE
20826F-AG-1	CONOCOPHILLIPS COMPANY		.05/14/2015	Schwab		401,696	400,000	.37	1FE
24703B-AE-5	DELL EQUIP FINANCE		.04/15/2015	Schwab		249,939	250,000	.0	1FE
25470D-AK-5	DISCOVERY COMMUNICATIONS		.03/01/2015	Crew		199,830	200,000	.0	2FE
369622-ST-3	GENERAL ELEC CAP CORP		.05/02/2015	Crew		321,750	300,000	5,950	2FE
369622-SN-6	GENERAL ELEC CAP CORP		.05/02/2015	Crew		234,500	200,000	5,542	2FE
38148J-RT-0	GOLDMAN SACHS BANK		.04/14/2015	Crew		100,000	100,000	.0	1
38148J-HB-0	GOLDMAN SACHS GROUP		.01/06/2015	Broker		250,000	250,000	.0	1
38148B-AB-4	GOLDMAN SACHS GROUP INC		.05/02/2015	Schwab		301,500	300,000	.358	3FE
406216-BD-2	HALLIBURTON COMPANY		.06/01/2015	Broker		77,026	75,000	.897	1FE
46616Y-AA-2	HENDR 2012-2A A		.03/01/2015	Schwab		370,752	351,893	.713	1FE
46132F-AA-8	INVESCO FINANCE PLC		.06/25/2015	Broker		24,825	25,000	.65	1FE
48127F-AA-1	JPMORGAN CHASE & CO		.06/27/2015	Broker		172,625	175,000	3,576	2FE
46625H-JV-7	JPMORGAN CHASE & CO		.01/21/2015	Schwab		152,262	150,000	2,196	1FE
46625H-KK-5	JPMORGAN CHASE & CO		.05/01/2015	Schwab		301,875	300,000	.442	2FE
55279H-AK-6	MANUF & TRADERS TRUST CO		.02/03/2015	Crew		499,440	500,000	.0	1FE
617474-AA-9	MORGAN STANLEY		.05/04/2015	Crew		253,438	250,000	1,619	3FE
744320-AM-4	PRUDENTIAL FINANCIAL INC		.05/14/2015	Schwab		315,750	300,000	7,219	2FE
747525-AF-0	QUALCOMM INC		.05/15/2015	Schwab		398,560	400,000	.0	1FE
74913G-AX-3	QWEST CORP		.04/07/2015	Schwab		345,450	300,000	7,256	2FE
81618T-AD-2	SELECT INCOME REIT		.02/18/2015	Crew		384,836	390,000	.899	2FE
87165E-E6-0	SYNCHRONY BANK		.03/20/2015	Crew		150,000	150,000	.25	1
89233P-GN-1	TOYOTA MOTOR CREDIT CORP		.05/13/2015	Schwab		97,500	100,000	.406	1FE
89356B-AA-6	TRANSCANADA TRUST		.05/15/2015	Schwab		350,000	350,000	.0	2FE
139738-AG-3	CAPITAL AUTO RECEIVABLES		.05/15/2015	Crew		499,961	500,000	.0	1FE
United States						8,739,585	8,591,893	44,624	XXX
009090-AA-9	AIR CANADA 2015-1	C	.03/22/2015	Schwab		500,000	500,000	.0	1FE
Canada						500,000	500,000	.0	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,239,585	9,091,893	44,624	XXX
8399997. Total - Bonds - Part 3						17,181,822	16,744,926	108,611	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						17,181,822	16,744,926	108,611	XXX
38148B-10-8	GOLDMAN SACHS GROUP INC		.05/01/2015	Schwab	8,000,000	211,902	0.00	.0	P2LFE
38145G-30-8	GOLDMAN SACHS GROUP INC		.05/11/2015	Schwab	4,000,000	96,705	0.00	.0	P3LFE
61761J-40-6	MORGAN STANLEY		.05/01/2015	Schwab	10,000,000	262,901	0.00	.0	P3LFE
857477-60-8	STATE STREET CORP		.05/11/2015	Schwab	6,000,000	158,520	0.00	.0	P2LFE
949746-55-6	WELLS FARGO & COMPANY		.05/12/2015	Schwab	4,000,000	103,920	0.00	.0	P2LFE
United States Total						833,949	XXX	0	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						833,949	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						833,949	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						833,949	XXX	0	XXX
88579Y-10-1	3M CO		.04/02/2015	Broker	225,000	37,179	.0	.0	L
002824-10-0	ABBOTT LABORATORIES		.04/02/2015	Broker	620,000	29,237	.0	.0	L
00287Y-10-9	ABBVIE INC		.04/02/2015	Broker	1,265,000	73,082	.0	.0	L
02209S-10-3	ALTRIA GROUP INC		.04/02/2015	Broker	960,000	49,625	.0	.0	L

STATEMENT AS OF JUNE 30, 2015 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)
032654-10-5	ANALOG DEVICES INC		.04/02/2015	Gaynor	1,135.000	66,815		.0	L
053015-10-3	AUTOMATIC DATA PROCESSING INC		.04/02/2015	Broker	415.000	35,690		.0	L
05534B-76-0	BOE INC		.04/02/2015	Gaynor	890.000	37,348		.0	L
09247X-10-1	BLACKROCK, INC		.04/02/2015	Gaynor	225.000	82,352		.0	L
166764-10-0	CHEVRON CORP		.04/02/2015	Broker	265.000	27,784		.0	L
17275R-10-2	CISCO SYSTEMS INC		.04/02/2015	Broker	2,007.000	56,373		.0	L
191216-10-0	COCA-COLA CO/THE		.04/02/2015	Broker	1,455.000	58,818		.0	L
291011-10-4	EMERSON ELECTRIC CO		.04/02/2015	Broker	1,195.000	67,318		.0	L
311900-10-4	FASTENAL CO		.05/01/2015	Schwab	1,290.000	55,052		.0	L
363576-10-9	GALLAGHER ARTHUR J & CO		.04/02/2015	Gaynor	795.000	37,279		.0	L
369604-10-3	GENERAL ELECTRIC CO		.04/02/2015	Gaynor	2,795.000	70,763		.0	L
372460-10-5	GENUINE PARTS CO		.04/02/2015	Broker	280.000	26,450		.0	L
418056-10-7	HASBRO INC		.04/02/2015	Broker	150.000	9,302		.0	L
42217K-10-6	HEALTH CARE REIT INC		.04/02/2015	Gaynor	765.000	57,866		.0	L
437076-10-2	HOME DEPOT INC		.04/15/2015	Broker	670.000	77,457		.0	L
832696-40-5	JM SMUCKER CO/THE		.05/01/2015	Schwab	385.000	44,868		.0	L
478160-10-4	JOHNSON & JOHNSON		.04/02/2015	Broker	125.000	12,695		.0	L
46625H-10-0	JPMORGAN CHASE & CO		.04/02/2015	Gaynor	815.000	49,787		.0	L
494368-10-3	KIMBERLY-CLARK CORP		.04/02/2015	Broker	500.000	52,942		.0	L
49456B-10-1	KINDER MORGAN INC		.04/15/2015	Broker	1,425.000	59,317		.0	L
539830-10-9	LOCKHEED MARTIN CORP		.04/02/2015	Gaynor	310.000	61,824		.0	L
N53745-10-0	LYONDELLBASELL INDU-CL A		.04/02/2015	Broker	266.000	23,095		.0	L
571748-10-2	MARSH & MCLENNAN COS		.04/02/2015	Broker	730.000	41,108		.0	L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		.05/01/2015	Schwab	1,245.000	43,406		.0	L
58933Y-10-5	MERCK & CO INC		.04/02/2015	Gaynor	1,100.000	62,288		.0	L
594918-10-4	MICROSOFT CORP		.04/02/2015	Gaynor	660.000	27,293		.0	L
65339F-10-1	NEXTERA ENERGY INC		.04/02/2015	Gaynor	755.000	76,871		.0	L
66987V-10-9	NOVARTIS AG-SPONSORED ADR		.04/02/2015	Broker	655.000	63,877		.0	L
704326-10-7	PAYCHEX INC		.04/02/2015	Gaynor	1,410.000	70,390		.0	L
713448-10-8	PEPSICO INC		.04/02/2015	Gaynor	652.000	62,247		.0	L
717081-10-3	PFIZER INC		.04/02/2015	Gaynor	1,439.000	49,430		.0	L
718172-10-9	PHILIP MORRIS INTL INC		.04/02/2015	Gaynor	510.000	39,743		.0	L
693475-10-5	PNC FINANCIAL SERVICES GROUP		.04/02/2015	Gaynor	800.000	76,300		.0	L
747525-10-3	QUALCOMM INC		.04/02/2015	Gaynor	765.000	53,127		.0	L
847560-10-9	SPECTRA ENERGY CORP		.04/02/2015	Broker	1,710.000	59,425		.0	L
74144T-10-8	T ROWE PRICE GROUP INC		.04/15/2015	Broker	675.000	54,528		.0	L
87612E-10-6	TARGET CORP		.06/30/2015	Broker	625.000	52,978		.0	L
902973-30-4	US BANCORP		.04/02/2015	Gaynor	464.000	20,363		.0	L
92276F-10-0	VENTAS INC		.04/02/2015	Broker	785.000	55,521		.0	L
969457-10-0	WILLIAMS COS INC		.04/02/2015	Broker	1,050.000	49,541		.0	L
976657-10-6	WISCONSIN ENERGY CORP		.04/02/2015	Gaynor	1,085.000	53,081		.0	L
United States Total						2,271,835	XXX	0	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,271,835	XXX	0	XXX
38147N-30-1	GOLDMAN SACHS ALTERN-INST		.05/29/2015	Goldman Sachs	45,085.663	500,000		.0	U
United States						500,000	XXX	0	XXX
9299999. Subtotal - Common Stocks - Mutual Funds						500,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						2,771,835	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,771,835	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,605,784	XXX	0	XXX
9999999 - Totals						20,787,606	XXX	108,611	XXX

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

STATEMENT AS OF JUNE 30, 2015 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- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
912828-DM-9	U.S. TREASURY NOTE		02/15/2015	Maturity		100,000	100,000	98,329	99,973	0	27	0	27	0	100,000	0	0	0	2,000	02/15/2015	1
United States						100,000	100,000	98,329	99,973	0	27	0	27	0	100,000	0	0	0	2,000	XXX	XXX
0599999. Subtotal - Bonds - U.S. Governments						100,000	100,000	98,329	99,973	0	27	0	27	0	100,000	0	0	0	2,000	XXX	XXX
25477P-NF-8	DISTRICT COLUMBIA HOUSING FINANCE AGY		06/15/2015	Call		3,961	3,961	3,961	3,961	0	0	0	0	0	3,961	0	0	0	45	06/01/2045	1FE
443730-FT-8	HUDSON CNTY NJ IMPT AUTH		02/03/2015	Call		5,000	5,000	5,293	5,221	0	(2)	0	(2)	0	5,220	0	(220)	(220)	166	02/01/2024	1FE
62947Y-AF-8	NY CNTYS TOB TR IV		06/01/2015	Call		4,000	4,000	3,792	3,807	0	4	0	4	0	3,812	0	188	188	120	06/01/2027	2FE
87172N-AG-3	SYRACUSE NY INDL DEV AGY		01/02/2015	Call		80,353	95,000	71,632	81,792	0	11	0	11	0	81,804	0	(1,451)	(1,451)	0	01/01/2018	2FE
United States						93,314	107,961	84,678	94,782	0	14	0	14	0	94,796	0	(1,482)	(1,482)	331	XXX	XXX
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						93,314	107,961	84,678	94,782	0	14	0	14	0	94,796	0	(1,482)	(1,482)	331	XXX	XXX
3136A7-DE-9	FANNIE MAE SER 2012-68		06/25/2015	Redemption		2,908	2,908	2,868	0	0	1	0	1	0	2,908	0	0	0	9	03/25/2042	1
3128PR-LS-6	FEDERAL HOME LOAN MORTGAGE		06/15/2015	Redemption		3,541	3,541	3,676	3,552	0	(10)	0	(10)	0	3,541	0	0	0	57	05/01/2025	1
3136AD-FZ-7	FEDERAL NATL MTG ASSN		06/25/2015	Redemption		1,932	1,932	1,893	1,931	0	1	0	1	0	1,932	0	0	0	17	04/25/2043	1
312931-4A-3	FGLMC A85317		06/15/2015	Redemption		2,973	2,973	2,982	2,974	0	(1)	0	(1)	0	2,973	0	0	0	38	04/01/2039	1
3128LX-QC-7	FGLMC G02251		06/15/2015	Redemption		3,389	3,389	3,641	3,414	0	(24)	0	(24)	0	3,389	0	0	0	56	08/01/2036	1
31371N-V4-4	FNMA 257235		06/25/2015	Redemption		7,151	7,151	7,633	7,203	0	(52)	0	(52)	0	7,151	0	0	0	111	06/01/2023	1
31402D-JS-0	FNMA 725773		06/25/2015	Redemption		4,931	4,931	4,945	4,932	0	(1)	0	(1)	0	4,931	0	0	0	82	09/01/2034	1
31403C-YH-8	FNMA 745112		06/25/2015	Redemption		1,569	1,569	1,624	1,571	0	(3)	0	(3)	0	1,569	0	0	0	28	10/01/2035	1
31403D-P9-4	FNMA 745748		06/25/2015	Redemption		2,682	2,682	2,624	2,678	0	4	0	4	0	2,682	0	0	0	42	07/01/2036	1
31404N-FW-1	FNMA 773381		06/25/2015	Redemption		890	890	834	886	0	4	0	4	0	890	0	0	0	15	05/01/2034	1
31406V-R2-4	FNMA 821405		06/25/2015	Redemption		3,535	3,535	3,569	3,539	0	(4)	0	(4)	0	3,535	0	0	0	65	05/01/2035	1
31408A-E4-8	FNMA 845355		06/25/2015	Redemption		2,710	2,710	2,768	2,714	0	(3)	0	(3)	0	2,710	0	0	0	45	01/01/2036	1
31408D-QG-2	FNMA 848355		06/25/2015	Redemption		3,062	3,062	3,023	3,059	0	3	0	3	0	3,062	0	0	0	58	08/01/2035	1
31408G-VU-8	FNMA 851227		06/25/2015	Redemption		2,667	2,667	2,733	2,677	0	(10)	0	(10)	0	2,667	0	0	0	53	05/01/2036	1
31408J-D9-9	FNMA 852528		06/25/2015	Redemption		450	450	435	449	0	1	0	1	0	450	0	0	0	8	05/01/2036	1
31409G-JX-5	FNMA 870678		06/25/2015	Redemption		2,783	2,783	2,960	2,791	0	(8)	0	(8)	0	2,783	0	0	0	46	12/01/2021	1
31410F-AZ-5	FNMA 888340		06/25/2015	Redemption		2,691	2,691	2,777	2,697	0	(6)	0	(6)	0	2,691	0	0	0	42	08/01/2036	1
31410G-BC-6	FNMA 888435		06/25/2015	Redemption		1,158	1,158	1,173	1,160	0	(1)	0	(1)	0	1,158	0	0	0	17	06/01/2022	1
31410G-W9-0	FNMA 889072		06/25/2015	Redemption		2,109	2,109	2,175	2,116	0	(6)	0	(6)	0	2,109	0	0	0	40	12/01/2037	1
31410K-XR-0	FNMA 889988		06/25/2015	Redemption		4,790	4,790	4,967	4,803	0	(13)	0	(13)	0	4,790	0	0	0	77	08/01/2038	1
31410T-WZ-4	FNMA 897164		06/25/2015	Redemption		1,457	1,457	1,486	1,459	0	(2)	0	(2)	0	1,457	0	0	0	21	08/01/2036	1
31410V-ZL-3	FNMA 899079		06/25/2015	Redemption		973	973	1,045	978	0	(6)	0	(6)	0	973	0	0	0	15	03/01/2037	1
31412S-LR-4	FNMA 933336		06/25/2015	Redemption		1,392	1,392	1,361	1,390	0	2	0	2	0	1,392	0	0	0	18	01/01/2038	1
31414D-U2-0	FNMA 963301		06/25/2015	Redemption		4,520	4,520	4,444	4,516	0	4	0	4	0	4,520	0	0	0	64	05/01/2023	1
31414L-3U-0	FNMA 969811		06/25/2015	Redemption		145	145	147	146	0	0	0	0	0	145	0	0	0	2	02/01/2023	1
31416H-UM-5	FNMA AA0587		06/25/2015	Redemption		3,725	3,725	3,802	3,729	0	(4)	0	(4)	0	3,725	0	0	0	69	02/01/2039	1
31417V-RS-4	FNMA AC8596		06/25/2015	Redemption		5,302	5,302	5,346	5,305	0	(3)	0	(3)	0	5,302	0	0	0	63	01/01/2025	1
31418M-UM-2	FNMA AD0587		06/25/2015	Redemption		15,166	15,166	15,498	15,185	0	(19)	0	(19)	0	15,166	0	0	0	217	12/01/2039	1
3138AD-3P-8	FNMA A10805		06/25/2015	Redemption		1,617	1,617	1,703	1,623	0	(6)	0	(6)	0	1,617	0	0	0	25	07/01/2041	1
3128LX-J7-6	FNMA G02086		06/15/2015	Redemption		1,421	1,421	1,398	1,419	0	2	0	2	0	1,421	0	0	0	20	02/01/2036	1
3136AF-TP-9	FNMR 2013-73		06/25/2015	Redemption		1,064	1,064	1,124	0	0	(1)	0	(1)	0	1,064	0	0	0	5	06/25/2042	1Z*
3137AP-H6-0	FREDDIE MAC SER 4032		06/15/2015	Redemption		2,233	2,233	2,181	0	0	3	0	3	0	2,233	0	0	0	7	10/15/2041	1
3137B0-M6-8	FREDDIE MAC SER 4181		06/15/2015	Redemption		5,370	5,370	5,341	0	0	2	0	2	0	5,370	0	0	0	24	10/15/2042	1
36202E-SB-6	GNMA 000411		06/22/2015	Redemption		1,581	1,581	1,586	1,582	0	(1)	0	(1)	0	1,581	0	0	0	25	04/20/2038	1
36202E-RS-0	GNMA 004097		06/22/2015	Redemption		1,015	1,015	1,009	1,014	0	0	0	0	0	1,015	0	0	0	17	03/20/2038	1
38378B-WQ-8	GNMA 2012-83 AB		06/16/2015	Redemption		1,882	1,882	1,834	1,881	0	1	0	1	0	1,882	0	0	0	13	05/16/2040	1
362170-SY-9	GNMA 208535		02/15/2015	Redemption		364	364	336	360	0	4	0	4	0	364	0	0	0	4	05/15/2017	1
36207J-LY-7	GNMA 433343		06/15/2015	Redemption		27	27	26	27	0	0	0	0	0	27	0	0	0	1	12/15/2026	1
36208W-TL-7	GNMA 463255		06/15/2015	Redemption		203	203	205	203	0	0	0	0	0	203	0	0	0	3	02/15/2037	1
36210N-MM-8	GNMA 497264X		06/15/2015	Redemption		211	211	209	211	0	0	0	0	0	211	0	0	0	4	12/15/2028	1
36200N-KA-8	GNMA 605189		06/15/2015	Redemption		1,076	1,076	1,091	1,077	0	(1)	0	(1)	0	1,076	0	0	0	23	04/15/2034	1
3620C4-RQ-5	GNMA 748495		06/15/2015	Redemption		9,634	9,634	10,447	9,698	0	(64)	0	(64)	0	9,634	0	0	0	122	08/15/2040	1
36202F-DW-3	GNMA II 004617M		06/22/2015	Redemption		5,461	5,461	5,534	5,466	0	(6)	0	(6)	0	5,461	0	0	0	75	01/20/2040	1
36202E-JH-3	GNMA II 3864		06/22/2015	Redemption		1,201	1,201	1,198	1,200	0	0	0	0	0	1,201	0	0	0	21	06/20/2036	1
36202E-MA-4	GNMA II 3953		06/22/2015	Redemption		649	649	646	649	0	0	0	0	0	649	0	0	0	10	02/20/2037	1
36202E-NP-0	GNMA II 3998		06/22/2015	Redemption		1,130	1,130	1,119	1,123	0	1	0	1	0	1,130	0	0	0	20	06/20/2037	1
36202E-QL-6	GNMA II 4059		06/22/2015	Redemption		1,276	1,276	1,272	1,275	0	0	0	0	0	1,276	0	0	0	17	12/20/2037	1

STATEMENT AS OF JUNE 30, 2015 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
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36202F-3N-4	GNMA 11 5305		06/22/2015	Redemption		9,284	9,284	10,063	9,344	0	(60)	0	(60)	0	9,284	0	0	0	.112	02/20/2042	1
United States						137,296	137,296	140,764	126,010	0	(282)	0	(282)	0	137,296	0	0	0	1,920	XXX	XXX
3199999. Subtotal - Bonds - U.S. Special Revenues						137,296	137,296	140,764	126,010	0	(282)	0	(282)	0	137,296	0	0	0	1,920	XXX	XXX
009363-AM-4	AIRGAS INC		06/15/2015	Mesirow		192,400	200,000	188,880	189,810	0	561	0	561	0	190,371	0	2,029	2,029	3,609	11/15/2022	2FE
021441-AF-7	ALTERA CORP		06/15/2015	Schwab		208,040	200,000	200,000	200,000	0	0	0	0	0	200,000	0	8,040	8,040	5,102	11/15/2023	2FE
04621W-AC-4	ASSURED GUARANTY US HLDG		06/15/2015	Mesirow		103,772	100,000	102,000	101,923	0	(79)	0	(79)	0	101,844	0	1,928	1,928	5,083	07/01/2024	2FE
054303-AX-0	AVON PRODUCTS INC		06/15/2015	Mesirow		228,125	250,000	257,733	256,975	0	(555)	0	(555)	0	256,420	0	(28,295)	(28,295)	9,205	03/15/2020	3FE
075896-AA-8	BED BATH & BEYOND INC		06/15/2015	Mesirow		99,021	100,000	102,016	101,953	0	(86)	0	(86)	0	101,868	0	(2,847)	(2,847)	3,562	08/01/2024	2FE
093662-AE-4	BLOCK FINL CORP		06/15/2015	Mesirow		226,349	210,000	210,000	210,000	0	0	0	0	0	210,000	0	16,349	16,349	7,540	11/01/2022	2FE
210795-OB-9	CONTL AIRLINES 2012-2		04/29/2015	Redemption		3,733	3,733	3,956	3,744	0	(10)	0	(10)	0	3,733	0	0	0	.75	10/29/2024	1FE
219868-BS-4	CORPORACION ANDINA DE FOMENTO		02/02/2015	Mesirow		439,908	397,000	422,235	417,108	0	(225)	0	(225)	0	416,883	0	23,024	23,024	2,412	06/15/2022	1FE
224399-AR-6	CRANE CO		06/15/2015	Mesirow		311,580	300,000	304,275	303,911	0	(175)	0	(175)	0	303,736	0	7,844	7,844	7,157	12/15/2023	2FE
23311R-AD-8	DCP MIDSTREAM LLC		02/18/2015	Mesirow		292,551	300,000	331,712	324,191	0	(633)	0	(633)	0	323,558	0	(31,007)	(31,007)	7,044	03/15/2020	2FE
29379V-AP-8	ENTERPRISE PRODUCTS OPER		04/07/2015	Mesirow		228,038	200,000	199,778	199,845	0	.7	0	.7	0	199,851	0	28,187	28,187	6,327	09/01/2020	2FE
345397-WK-5	FORD MOTOR CREDIT CO LLC		05/14/2015	Mesirow		317,880	300,000	293,079	293,849	0	226	0	226	0	294,075	0	23,805	23,805	10,318	08/06/2023	2FE
46616Y-AA-2	HENDR 2012-2A A		06/15/2015	Redemption		6,559	6,559	6,910	6,559	0	(5)	0	(5)	0	6,559	0	0	0	.51	10/15/2059	1FE
45138L-AU-7	IDAHO POWER CO		04/23/2015	Call		287,233	250,000	301,468	279,019	0	(2,452)	0	(2,452)	0	276,567	0	10,665	10,665	11,632	07/15/2018	1FE
458140-AJ-9	INTEL CORP		05/13/2015	Crew		367,861	350,000	349,167	349,410	0	30	0	30	0	349,440	0	18,421	18,421	7,283	10/01/2021	1FE
460146-CA-9	INTL PAPER CO		06/12/2015	Call		156,326	132,000	153,414	143,913	0	(1,427)	0	(1,427)	0	142,486	0	13,840	13,840	5,160	06/15/2018	2FE
24422E-SP-5	JOHN DEERE CAPITAL CORP		06/15/2015	Mesirow		101,019	100,000	102,500	102,420	0	(110)	0	(110)	0	102,309	0	(1,290)	(1,290)	1,833	06/12/2024	1FE
500255-AS-3	KOHL'S CORPORATION		06/15/2015	Broker		268,312	275,000	266,365	267,824	0	382	0	382	0	268,206	0	106	106	8,143	02/01/2023	2FE
515074-AA-0	LANDMARK LEASING LLC		04/01/2015	Redemption		6,906	6,906	7,248	6,928	0	(21)	0	(21)	0	6,906	0	0	0	.214	10/01/2022	1FE
55616X-AA-3	MACYS RETAIL HLDGS INC		06/15/2015	Mesirow		200,078	190,000	195,586	195,058	0	(216)	0	(216)	0	194,842	0	5,236	5,236	6,866	09/01/2023	2FE
652482-BT-6	NEWS AMER INC		02/25/2015	Crew		178,019	150,000	173,094	163,638	0	(462)	0	(462)	0	163,176	0	14,843	14,843	5,204	03/01/2019	2FE
677071-AM-4	OHANA MILITARY CMNTYS LLC		04/02/2015	Redemption		1,286	1,286	1,119	1,280	0	.6	0	.6	0	1,286	0	0	0	.35	10/01/2026	1FE
71647N-AF-6	PETROBRAS GLOBAL FINANCE		06/15/2015	Mesirow		130,796	150,000	140,715	141,663	0	392	0	392	0	142,055	0	(11,259)	(11,259)	3,938	05/20/2023	3FE
720198-AD-2	PIEDMONT OPERATING PARTN		06/15/2015	Mesirow		99,830	100,000	102,250	102,099	0	(94)	0	(94)	0	102,005	0	(2,175)	(2,175)	3,523	03/15/2024	2FE
759509-AE-2	RELANCE STEEL & ALUMINUM		06/15/2015	Schwab		258,076	260,000	266,682	266,180	0	(288)	0	(288)	0	265,892	0	(7,816)	(7,816)	8,028	04/15/2023	2FE
84265V-AF-2	SOUTHERN COPPER CORP		05/14/2015	Schwab		344,313	350,000	338,751	339,449	0	443	0	443	0	339,891	0	4,421	4,421	6,499	11/08/2022	2FE
867224-AA-5	SUNCOR ENERGY INC		05/12/2015	CSFB		401,044	400,000	397,367	397,389	0	81	0	81	0	397,470	0	3,574	3,574	6,800	12/01/2024	1FE
871911-AS-2	SYSTEM ENERGY RESOURCES		06/15/2015	Mesirow		304,695	300,000	318,450	317,757	0	(904)	0	(904)	0	316,854	0	(12,159)	(12,159)	8,952	04/01/2023	1FE
88732J-AS-7	TIME WARNER CABLE INC		06/15/2015	Mesirow		164,551	140,000	164,125	158,524	0	(1,863)	0	(1,863)	0	156,660	0	7,891	7,891	8,571	04/01/2019	2FE
909319-AA-3	UNITED AIR 2013-1 A PTT		02/17/2015	Redemption		8,085	8,085	8,343	8,093	0	(8)	0	(8)	0	8,085	0	0	0	.174	08/15/2025	1FE
90345W-AD-6	US AIRWAYS		06/04/2015	Redemption		20,030	20,030	21,177	20,113	0	(82)	0	(82)	0	20,030	0	0	0	.463	06/03/2025	1FE
92857W-BC-3	VODAFONE GROUP		04/20/2015	Crew		346,441	350,000	353,507	352,973	0	(102)	0	(102)	0	352,872	0	(6,431)	(6,431)	6,998	02/19/2023	2FE
959802-AT-6	WESTERN UNION CO.		06/15/2015	Mesirow		102,000	100,000	101,413	101,222	0	(130)	0	(130)	0	101,093	0	907	907	2,019	05/22/2019	2FE
98310W-AJ-7	WYNDHAM WORLDWIDE		06/15/2015	Mesirow		251,178	250,000	254,850	253,765	0	(209)	0	(209)	0	253,556	0	(2,378)	(2,378)	8,589	03/01/2022	2FE
05948X-ZX-2	BANC AMER MTG SECS INC		05/27/2015	Call		2,444	2,444	2,444	2,444	0	0	0	0	0	2,444	0	0	0	.56	12/25/2033	1Z*
05949A-EW-6	BANC AMER MTG SECS INC		06/25/2015	Redemption		2,181	2,181	1,614	2,129	0	52	0	52	0	2,181	0	0	0	.48	05/25/2034	1Z*
05948X-IV-9	BANC AMER MTG SECS INC		06/25/2015	Redemption		333	333	249	324	0	9	0	9	0	333	0	0	0	.3	11/25/2033	1Z*
12669F-ZP-1	COUNTRYWIDE HOME LOAN 2004-8 1A7		06/01/2015	Call		3,000	3,000	3,015	3,014	0	0	0	0	0	3,014	0	(14)	(14)	.72	07/25/2034	1Z*
74160M-AL-6	PRIME MORTG TRUST 2003-1 A11		06/25/2015	Call		7,000	7,000	7,070	7,067	0	(1)	0	(1)	0	7,067	0	(67)	(67)	.95	06/25/2033	1Z*
74160M-GL-0	PRIME MORTGAGE TRUST		06/15/2015	Call		17,000	17,000	17,000	17,000	0	0	0	0	0	17,000	0	0	0	.286	03/25/2035	1Z*
76111X-FY-4	RESIDENTIAL FUNDING MTG SEC		06/01/2015	Call		7,000	7,000	7,000	7,000	0	0	0	0	0	7,000	0	0	0	.130	03/25/2034	1Z*
059511-AD-7	BANC AMER COML MTG		06/11/2015	Redemption		30,320	30,320	32,637	31,101	0	(781)	0	(781)	0	30,320	0	0	0	.503	04/10/2049	1Z*
05950E-AC-2	BANC AMER COML MTG TR		03/10/2015	Redemption		6,606	6,606	7,087	6,670	0	(64)	0	(64)	0	6,606	0	0	0	.94	05/10/2045	1Z*
07401D-AC-5	BEAR STEARNS COMMERCIAL MTG		05/14/2015	Redemption		20,1															

STATEMENT AS OF JUNE 30, 2015 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
Other Country						146,385	150,000	158,963	156,465	0	(275)	0	(275)	0	156,190	0	(9,805)	(9,805)	5,823	XXX	XXX
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,232,070	7,023,078	7,243,287	7,166,365	0	(20,065)	0	(20,065)	0	7,152,864	0	79,207	79,207	194,692	XXX	XXX
8399997. Total - Bonds - Part 4						7,562,681	7,368,335	7,567,057	7,487,130	0	(20,306)	0	(20,306)	0	7,484,956	0	77,724	77,724	198,943	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						7,562,681	7,368,335	7,567,057	7,487,130	0	(20,306)	0	(20,306)	0	7,484,956	0	77,724	77,724	198,943	XXX	XXX
172967-36-6	CITIGROUP INC		04/27/2015		7,600,000	192,218	0.00	190,000	190,000	0	0	0	0	0	190,000	0	2,218	2,218	5,510		
200525-30-1	COMMERCE BANCSHARES INC		05/01/2015	Mesirow	7,000,000	181,940	0.00	175,000	175,000	0	0	0	0	0	175,000	0	6,940	6,940	2,625		P2LFE
229899-20-8	CULLEN / FROST BANKERS INC		05/01/2015	Mesirow	15,000,000	377,644	0.00	375,000	375,000	0	0	0	0	0	375,000	0	2,644	2,644	5,039		P2LFE
293640-75-3	ENTERGY ARKANSAS INC		05/01/2015	Mesirow	5,900,000	142,569	0.00	132,750	132,750	0	0	0	0	0	132,750	0	9,819	9,819	1,752		P1LFE
336160-60-5	FIRST REPUBLIC BANK/SF		05/01/2015	Mesirow	10,000,000	248,006	0.00	232,000	232,000	0	0	0	0	0	232,000	0	16,006	16,006	3,516		P2LFE
369622-39-4	GENERAL ELECTRIC CAPITAL		04/27/2015	Mesirow	12,500,000	320,972	0.00	312,500	312,500	0	0	0	0	0	312,500	0	8,472	8,472	3,672		P1LFE
639387-30-8	NAVIOS MARITIME HOLDINGS		05/01/2015	Broker	6,400,000	140,706	0.00	160,000	160,000	0	0	0	0	0	160,000	0	(19,294)	(19,294)	6,900		P3LFE
65339K-80-3	NEXTERA ENERGY CAP HLDGS		04/27/2015	Mesirow	9,000,000	221,599	0.00	225,000	225,000	0	0	0	0	0	225,000	0	(3,401)	(3,401)	2,883		P2LFE
665859-87-2	NORTHERN TRUST CORP		05/01/2015	Mesirow	5,000,000	128,172	0.00	123,750	123,750	0	0	0	0	0	123,750	0	4,422	4,422	4,794		P2LFE
69352P-20-2	PPL CAPITAL FUNDING		05/01/2015	Mesirow	11,000,000	281,917	0.00	275,000	275,000	0	0	0	0	0	275,000	0	6,917	6,917	8,113		P3LFE
73941X-87-4	PRERERREDPLUS TRUST		04/13/2015	Broker	7,300,000	182,500	0.00	185,420	185,420	0	0	0	0	0	185,420	0	(2,920)	(2,920)	6,908		P2LFE
69360J-64-4	PS BUSINESS PARKS INC		04/27/2015	Mesirow	3,300,000	81,130	0.00	76,890	76,890	0	0	0	0	0	76,890	0	4,240	4,240	1,176		P2LFE
74460W-87-5	PUBLIC STORAGE		05/01/2015	Mesirow	8,400,000	203,983	0.00	210,000	210,000	0	0	0	0	0	210,000	0	(6,617)	(6,617)	2,730		P1LFE
780097-73-9	ROYAL BK SCOTLAND GRP PLC		04/27/2015	Mesirow	2,600,000	65,099	0.00	64,272	64,272	0	0	0	0	0	64,272	0	827	827	1,073		P3LFE
78407R-20-4	SCE TRUST II		04/27/2015	Gaynor	7,100,000	172,151	0.00	177,020	177,020	0	0	0	0	0	177,020	0	(4,869)	(4,869)	2,263		P2LFE
857477-50-9	STATE STR CORP		04/27/2015	Gaynor	5,000,000	124,725	0.00	125,140	125,140	0	0	0	0	0	125,140	0	(415)	(415)	1,641		P2LFE
902973-79-1	US BANCORP		04/27/2015	Mesirow	4,500,000	112,038	0.00	103,725	103,725	0	0	0	0	0	103,725	0	8,313	8,313	2,897		P2LFE
United States Total						3,176,769	XXX	3,143,467	3,143,467	0	0	0	0	0	3,143,467	0	33,302	33,302	63,489	XXX	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,176,769	XXX	3,143,467	3,143,467	0	0	0	0	0	3,143,467	0	33,302	33,302	63,489	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3,176,769	XXX	3,143,467	3,143,467	0	0	0	0	0	3,143,467	0	33,302	33,302	63,489	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						3,176,769	XXX	3,143,467	3,143,467	0	0	0	0	0	3,143,467	0	33,302	33,302	63,489	XXX	XXX
035710-40-9	ANNALY CAPITAL MANAGEMENT INC		03/12/2015	Gaynor	2,145,000	22,179		25,234	23,187	2,046	0	0	2,046	0	25,234	0	(3,055)	(3,055)	644		
039483-10-2	ARCHER-DANIELS-MIDLAND CO		03/12/2015	Gaynor	846,000	39,296		36,750	43,992	(7,242)	0	0	(7,242)	0	36,750	0	2,546	2,546	237		
00208P-10-2	AT&T INC		03/12/2015	Gaynor	644,000	21,355		22,212	21,632	580	0	0	580	0	22,212	0	(857)	(857)	303		
049560-10-5	ATMOS ENERGY CORP		03/12/2015	Gaynor	474,000	25,240		20,893	26,421	(5,528)	0	0	(5,528)	0	20,893	0	4,347	4,347	185		
058498-10-6	BALL CORP		03/12/2015	Gaynor	350,000	24,466		15,791	23,860	(8,069)	0	0	(8,069)	0	15,791	0	8,675	8,675	46		
075887-10-9	BECTON DICKINSON AND CO		03/12/2015	Gaynor	121,000	17,268		11,971	16,838	(4,868)	0	0	(4,868)	0	11,971	0	5,297	5,297	73		
191216-10-0	COCA COLA CO		06/25/2015	Gaynor	480,000	19,293		19,421	0	0	0	0	0	0	19,421	0	(127)	(127)	0		
302316-10-2	EXXON MOBIL CORP		03/12/2015	Gaynor	269,000	22,634		21,570	24,869	(3,299)	0	0	(3,299)	0	21,570	0	1,064	1,064	186		
369550-10-8	GENERAL DYNAMICS CORP		03/12/2015	Gaynor	269,000	35,884		38,162	37,020	1,142	0	0	1,142	0	38,162	0	(2,278)	(2,278)	167		
375558-10-3	GILEAD SCIENCES INC		03/12/2015	Gaynor	315,000	31,377		33,294	29,692	3,602	0	0	3,602	0	33,294	0	(1,917)	(1,917)	0		
406216-10-1	HALLIBURTON CO		03/12/2015	Gaynor	541,000	22,310		26,377	21,278	5,100	0	0	5,100	0	26,377	0	(4,067)	(4,067)	97		
418056-10-7	HASBRO INC		03/12/2015	Gaynor	135,000	8,316		5,043	7,424	(2,380)	0	0	(2,380)	0	5,043	0	3,272	3,272	58		
428236-10-3	HEWLETT-PACKARD CO		03/12/2015	Gaynor	848,000	27,653		17,972	34,030	(16,058)	0	0	(16,058)	0	17,972	0	9,681	9,681	136		
458140-10-0	INTEL CORP		03/12/2015	Gaynor	796,000	24,644		21,214	28,887	(7,673)	0	0	(7,673)	0	21,214	0	3,430	3,430	191		
478366-10-7	JOHNSON CONTROLS INC		03/12/2015	Gaynor	736,000	36,093		29,358	35,578	(6,220)	0	0	(6,220)	0	29,358	0	6,735	6,735	191		
500255-10-4	KOHL'S CORP		03/12/2015	Gaynor	147,000	10,898		7,743	8,973	(1,230)	0	0	(1,230)	0	7,743	0	3,156	3,156	66		
501044-10-1	KROGER CO		03/12/2015	Gaynor	527,000	39,930		11,276	33,839	(22,563)	0	0	(22,563)	0	11,276	0	28,654	28,654	98		
580135-10-1	MCDONALDS CORP		06/25/2015	Gaynor	220,000	21,215		13,508	20,614	(7,106)	0	0	(7,106)	0	13,508	0	7,707	7,707	374		
58155Q-10-3	MCKESSON CORPORATION		03/12/2015	Gaynor	270,000	60,671		23,350	56,047	(32,697)	0	0	(32,697)	0	23,350	0	37,321	37,321	65		
655844-10-8	NORFOLK SOUTHERN CORP		03/12/2015	Gaynor	100,000	10,891		10,694	10,961	(268)	0	0	(268)	0	10,694	0	198	198	59		
674599-10-5	OCCIDENTAL PETE CORP		03/12/2015	Gaynor	337,000	25,200		26,857	27,166	(309)	0	0	(309)	0	26,857	0	(1,656)	(1,656)	243		
68389X-10-5	ORACLE CORPORATION		03/12/2015	Gaynor	840,000	34,885		27,986	37,775	(9,789)	0	0	(9,789)	0	27,986	0	6,898	6,898	101		
718172-10-9	PHILIP MORRIS INTL INC		04/10/2015	Gaynor	225,000	17,586		17,618	0	0	0	0	0	0	17,618	0	(32)	(32)	225		
744320-10-2	PRUDENTIAL FINANCIAL INC		03/12/2015	Gaynor	241,000	19,595		21,880	21,801	79	0	0	79	0	21,880	0	(2,285)	(2,285)	140		
800013-10-4	SANDERSON FARMS INC		03/12/2015	Gaynor	116,000	9,075		10,103	9,747	356	0	0	356	0	10,103	0	(1,028)	(1,028)	26		
883556-10-2	THERMO FISHER SCIENTIFIC INC		03/12/2015	Gaynor	204,000	26,183		12,605	25,559	(12,954)	0	0	(12,954)	0	12,605	0	13,578	13,578	31		
872540-10-9	TJX COMPANIES, INC		03/12/2015	Gaynor	340,000	23,164		3,352	23,317	(19,966)	0	0	(19,966)	0	3,352	0	19,812	19,812	60		
89151E-10-9	TOTAL SA		03/12/2015	Gaynor	165,000	7,938		9,586	8,448	1,138	0	0	1,138	0	9,586	0	(1,648)	(1,648)	87		U

STATEMENT AS OF JUNE 30, 2015 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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)	
89417E-10-9	TRAVELERS COS INC		03/12/2015	Gaynor	418.000	44,683		33,827	44,245	(10,418)	0	0	(10,418)	0	33,827	0	10,856	10,856	230		L	
902681-10-5	UGI CORP NEW		03/12/2015	Gaynor	891.000	28,681		33,606	33,840	(20,234)	0	0	(20,234)	0	33,606	0	15,074	15,074	194		L	
913017-10-9	UNITED TECHNOLOGIES		03/12/2015	Gaynor	517.000	62,323		39,989	59,455	(19,466)	0	0	(19,466)	0	39,989	0	22,335	22,335	331		L	
92240G-10-1	VECTREN CORPORATION		03/12/2015	Gaynor	279.000	12,114		9,001	12,898	(3,897)	0	0	(3,897)	0	9,001	0	3,113	3,113	106		L	
92343V-10-4	VERIZON COMMUNICATIONS		03/12/2015	Gaynor	420.000	20,382		16,139	19,648	(3,508)	0	0	(3,508)	0	16,139	0	4,243	4,243	231		L	
931142-10-3	WAL MART STORES		03/12/2015	Gaynor	524.000	42,763		32,889	45,001	(12,112)	0	0	(12,112)	0	32,889	0	9,874	9,874	252		L	
949746-10-1	WELLS FARGO & CO.		03/12/2015	Gaynor	770.000	42,465		24,892	42,211	(17,319)	0	0	(17,319)	0	24,892	0	17,572	17,572	270		L	
United States						938,648	XXX	712,161	916,252	(241,129)	0	0	(241,129)	0	712,161	0	226,487	226,487	5,697	XXX	XXX	
891160-50-9	TORONTO DOMINION BANK	C	03/12/2015	Gaynor	700.000	29,666		23,806	33,446	(9,640)	0	0	(9,640)	0	23,806	0	5,860	5,860	164		L	
Canada						29,666	XXX	23,806	33,446	(9,640)	0	0	(9,640)	0	23,806	0	5,860	5,860	164	XXX	XXX	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						968,314	XXX	735,967	949,698	(250,769)	0	0	(250,769)	0	735,967	0	232,347	232,347	5,861	XXX	XXX	
04314H-20-4	ARTISAN FDS INC INTL FUND		02/06/2015	Schwab	583.718	18,079		14,000	17,788	(3,788)	0	0	(3,788)	0	14,000	0	4,079	4,079	0		U	
22540S-83-6	CREDIT SUISSE OPPORTUNITY HIGH INCOME		05/26/2015	Schwab	35,971.223	247,844		250,000	243,165	6,835	0	0	6,835	0	250,000	0	(2,156)	(2,156)	4,479		U	
233203-42-1	DFA EMERG MKTS CORE EQUITY FD		03/13/2015	Issuer	4,724.796	88,117		89,685	89,393	292	0	0	292	0	89,685	0	(1,568)	(1,568)	0		U	
233203-61-1	DFA EMERGING MARKETS SML CAP		03/13/2015	Issuer	1,219.695	24,321		25,419	24,260	1,159	0	0	1,159	0	25,419	0	(1,098)	(1,098)	0		U	
233203-62-9	DFA INTERNATIONAL SMALL CO		03/13/2015	Issuer	2,173.867	37,738		33,948	36,912	(2,965)	0	0	(2,965)	0	33,948	0	3,791	3,791	0		U	
G3223R-10-8	EVEREST RE GROUP LTD		03/12/2015	Gaynor	238.000	42,237		33,144	40,531	(7,387)	0	0	(7,387)	0	33,144	0	9,093	9,093	226		U	
411511-30-6	HARBOR INTERNATIONAL INST		03/13/2015	Issuer	933.733	62,448		60,000	60,487	(487)	0	0	(487)	0	60,000	0	2,448	2,448	0		U	
448108-30-8	HUSSMAN INVT TR STRT INTL FD		02/25/2015	Schwab	1,980.558	17,171		18,964	17,726	1,238	0	0	1,238	0	18,964	0	(1,793)	(1,793)	179		U	
464298-68-9	ISHARES MSCI EAFE		03/12/2015	Gaynor	550.000	35,579		32,354	33,935	(1,581)	0	0	(1,581)	0	32,354	0	3,225	3,225	0		L	
577125-10-7	MATTHEWS ASIA PACIFIC EQUITY		03/13/2015	Issuer	3,566.594	57,074		51,500	54,426	(2,926)	0	0	(2,926)	0	51,500	0	5,574	5,574	0		U	
413838-20-2	OAKMARK INTERNATIONAL FUND		03/13/2015	Issuer	1,430.423	34,931		34,200	33,386	814	0	0	814	0	34,200	0	731	731	0		U	
808524-73-0	SCHWAB FUNDAMENTAL EM L/C		03/12/2015	Gaynor	1,850.000	42,403		48,347	43,327	5,020	0	0	5,020	0	48,347	0	(5,944)	(5,944)	0		U	
81063U-50-3	SCOUT INTERNATIONAL FUND		02/06/2015	Schwab	715.524	23,619		23,624	23,319	305	0	0	305	0	23,624	0	(4)	(4)	0		U	
861728-10-3	STONE RIDGE ASSET MANAGEMENT		02/25/2015	Schwab	65,533.714	661,235		653,837	657,303	(3,466)	0	0	(3,466)	0	653,837	0	7,398	7,398	0		U	
861728-40-0	STONE RIDGE HIGH YIELD		02/25/2015	Schwab	24,109.770	244,473		240,821	242,544	(1,723)	0	0	(1,723)	0	240,821	0	3,652	3,652	0		U	
861728-79-8	STONE RIDGE INTL DEVELOPED MKRKS		04/02/2015	Schwab	3,838.485	38,462		38,500	37,118	1,382	0	0	1,382	0	38,500	0	(38)	(38)	183		U	
861729-10-1	STONE RIDGE TR II		03/02/2015	Schwab	14,340.344	144,694		150,000	145,841	4,159	0	0	4,159	0	150,000	0	(5,306)	(5,306)	0		U	
United States						1,820,426	XXX	1,798,343	1,801,463	(3,120)	0	0	(3,120)	0	1,798,343	0	22,083	22,083	5,068	XXX	XXX	
9299999. Subtotal - Common Stocks - Mutual Funds						1,820,426	XXX	1,798,343	1,801,463	(3,120)	0	0	(3,120)	0	1,798,343	0	22,083	22,083	5,068	XXX	XXX	
9799997. Total - Common Stocks - Part 4						2,788,740	XXX	2,534,310	2,751,161	(253,889)	0	0	(253,889)	0	2,534,310	0	254,430	254,430	10,928	XXX	XXX	
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,788,740	XXX	2,534,310	2,751,161	(253,889)	0	0	(253,889)	0	2,534,310	0	254,430	254,430	10,928	XXX	XXX	
9899999. Total - Preferred and Common Stocks						5,965,509	XXX	5,677,777	5,894,628	(253,889)	0	0	(253,889)	0	5,677,777	0	287,732	287,732	74,417	XXX	XXX	
9999999 - Totals						13,528,190	XXX	13,244,834	13,381,757	(253,889)	(20,306)	0	(274,195)	0	13,162,733	0	365,457	365,457	273,360	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 - Section 1 - Counterparty Exposure for Derivative Instruments Open  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To  
**N O N E**

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

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

## SCHEDULE E - PART 1 - CASH

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Fifth Third Bank Cincinnati, Ohio					.862,415	.407,625	.843,651	.XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	862,415	407,625	843,651	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	862,415	407,625	843,651	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	862,415	407,625	843,651	XXX



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

N O N E