8 8 0 6 4 2 0 1 7 2 0 1 0 0 1 0 3

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2017

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 OH

Country of Domicile United States of America

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

Statutory Home Office 525 Vine Street, Suite 1925 (Street and Number) , Cincinnati , OH, 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
County of Hamilton
SS:

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	Linda Bales	Gregory Baker
Chairman of the Board	Secretary	Treasurer

Subscribed and sworn to before me this
3rd day of November 2017

Richard Hansman, Jr.

11/8/2019

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	115,349,131		115,349,131	103,797,642
2.	Stocks:				
	2.1 Preferred stocks	2,296,056		2,296,056	2,747,207
	2.2 Common stocks	9,505,530		9,505,530	8,874,969
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 ($ 2,015,091), cash equivalents ($ ....) and short-term investments ($ 692,207)	2,707,298		2,707,298	2,137,270
6.	Contract loans (including $ .... premium notes)	148,615		148,615	132,692
7.	Derivatives			0	0
8.	Other invested assets	246,403		246,403	0
9.	Receivables for securities	249,482		249,482	75,000
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)	130,502,515	0	130,502,515	117,764,780
13.	Title plants less $ .... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	1,098,005		1,098,005	939,820
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	289		289	157
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	1,161,623		1,161,623	1,082,849
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	5,492
	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	283,647		283,647	14,647
18.2	Net deferred tax asset	1,992,000	1,144,000	848,000	940,000
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	907		907	907
21.	Furniture and equipment, including health care delivery assets ($ ....)	1,642	1,642	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	14,287		14,287	0
24.	Health care ($ ....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	2,074,967	55,248	2,019,719	2,312,885
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	137,129,882	1,200,890	135,928,992	123,061,537
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	137,129,882	1,200,890	135,928,992	123,061,537
	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	55,248	55,248	0	0
2502.	Premium Receivable	286,809		286,809	149,899
2503.	Assignments	1,732,910		1,732,910	2,162,986
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)	2,074,967	55,248	2,019,719	2,312,885

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)	124,451,861	111,363,166
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	10,650	10,650
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	204,962	215,491
4. Contract claims:		
4.1 Life	448,252	418,254
4.2 Accident and health	7,397	7,397
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	663
6.2 Dividends not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)	1,500	2,767
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	535,237	472,485
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	958,771	949,922
10. Commissions to agents due or accrued-life and annuity contracts $ .... , accident and health $ .... and deposit-type contract funds $	130,530	89,128
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	251,982	366,477
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	67,618	188,062
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	4,731	4,537
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	1,452,435	883,296
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		15,941
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities		2,764
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)	128,526,426	114,991,000
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	128,526,426	114,991,000
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	7,280,231	7,280,231
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(877,665)	(209,694)
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)	6,402,566	7,070,537
38. Totals of Lines 29, 30 and 37	7,402,566	8,070,537
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	135,928,992	123,061,537
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	28,101,043	28,191,135	36,583,062
2.	Considerations for supplementary contracts with life contingencies			0
3.	Net investment income	3,258,449	2,938,563	3,719,309
4.	Amortization of Interest Maintenance Reserve (IMR)	145,979	163,226	174,434
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded			0
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			0
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	288,722	259,760	318,768
9.	Totals (Lines 1 to 8.3)	31,794,193	31,552,684	40,795,573
10.	Death benefits	13,585,296	11,991,355	16,123,692
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	67,499	163,674	192,019
13.	Disability benefits and benefits under accident and health contracts	20,053	30,962	33,978
14.	Coupons, guaranteed annual pure endowments and similar benefits	1,928	2,528	3,028
15.	Surrender benefits and withdrawals for life contracts	62,782	30,221	49,270
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	90	49	62
18.	Payments on supplementary contracts with life contingencies			0
19.	Increase in aggregate reserves for life and accident and health contracts	13,088,695	14,171,058	17,988,075
20.	Totals (Lines 10 to 19)	26,826,343	26,389,847	34,390,124
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	3,366,683	3,416,167	4,332,761
22.	Commissions and expense allowances on reinsurance assumed			0
23.	General insurance expenses	1,833,260	1,681,052	2,129,540
24.	Insurance taxes, licenses and fees, excluding federal income taxes	434,513	459,096	652,599
25.	Increase in loading on deferred and uncollected premiums	114,203	103,250	(1,775)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			0
27.	Aggregate write-ins for deductions	6,100	7,530	6,270
28.	Totals (Lines 20 to 27)	32,581,102	32,056,942	41,509,519
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(786,909)	(504,258)	(713,946)
30.	Dividends to policyholders	480	542	697
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(787,389)	(504,800)	(714,643)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(294,054)	(229,546)	(330,785)
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)	(493,335)	(275,254)	(383,858)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (31,316) (excluding taxes of $ 83,369 transferred to the IMR)	(58,157)	(26,631)	41,132
35.	Net income (Line 33 plus Line 34)	(551,492)	(301,885)	(342,726)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	8,070,537	8,064,258	8,064,258
37.	Net income (Line 35)	(551,492)	(301,885)	(342,726)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 184,000	357,976	67,388	26,139
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	356,000	0	(85,000)
41.	Change in nonadmitted assets	(261,316)	(80,305)	(223,606)
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	(569,139)	(193,897)	(368,528)
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	1,000,000
	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)	(667,971)	(508,699)	6,279
55.	Capital and surplus, as of statement date (Lines 36 + 54)	7,402,566	7,555,559	8,070,537
	DETAILS OF WRITE-INS			
08.301.	Advanced Funding Fees	288,722	259,760	318,768
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)	288,722	259,760	318,768
2701.	Change in Dividend & Coupon Reserves	6,100	7,530	6,270
2702.				0
2703.				
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)	6,100	7,530	6,270
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
	Cash from Operations			
1.	Premiums collected net of reinsurance	27,970,686	27,939,308	36,510,894
2.	Net investment income	3,258,926	2,926,588	3,824,014
3.	Miscellaneous income	288,722	259,773	318,768
4.	Total (Lines 1 to 3)	31,518,334	31,125,669	40,653,676
5.	Benefit and loss related payments	13,703,425	12,309,678	16,412,499
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	5,813,819	5,612,123	7,091,695
8.	Dividends paid to policyholders	643	947	939
9.	Federal and foreign income taxes paid (recovered) net of $ 52,053 tax on capital gains (losses)	26,999	(738,000)	44,648
10.	Total (Lines 5 through 9)	19,544,886	17,184,748	23,549,781
11.	Net cash from operations (Line 4 minus Line 10)	11,973,448	13,940,921	17,103,895
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	11,343,405	30,106,898	39,651,114
	12.2 Stocks	2,609,889	2,014,701	3,966,696
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	517,490	0	75,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	0	498,445	2,764
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,470,785	32,620,044	43,695,573
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	22,918,193	42,433,793	55,515,802
	13.2 Stocks	2,117,796	3,117,127	5,817,233
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	900,139	75,000	75,000
	13.6 Miscellaneous applications	177,246	0	75,000
	13.7 Total investments acquired (Lines 13.1 to 13.6)	26,113,374	45,625,920	61,483,035
14.	Net increase (or decrease) in contract loans and premium notes	15,923	25,977	28,734
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(11,658,513)	(13,031,853)	(17,816,196)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	1,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(10,529)	(53,559)	(65,683)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	265,622	(843,615)	(607,308)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	255,093	(897,174)	327,009
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	570,029	11,894	(385,292)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,137,270	2,522,562	2,522,562
	19.2 End of period (Line 18 plus Line 19.1)	2,707,298	2,534,456	2,137,270

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	27,922,245	27,833,719	36,435,697
3.	Ordinary individual annuities	22,241	72,836	100,320
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	30,626	38,345	52,638
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	27,975,112	27,944,900	36,588,655
12.	Deposit-type contracts	0		0
13.	Total	27,975,112	27,944,900	36,588,655
	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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

D. Loan-Backed Securities

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 35,867
2. 12 Months or Longer	$ 65,140

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

1. Less than 12 Months	$ 4,219,007
2. 12 Months or Longer	$ 2,846,890

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

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	2,485,893			2,485,893
Bonds -Government	863,743			863,743
Bonds - Other		116,176,122		116,176,122
Other		257,047		257,047
Common Stock - Unaffiliated	6,468,840			6,468,840
Common Stock - Affiliated		3,036,690		3,036,690
Total assets at fair value	9,818,476	119,469,859	0	129,288,335

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	117,039,865	115,349,131	863,743	116,176,122		
Other Invested Assets	257,047	246,403		257,047		
Preferred Stock	2,485,893	2,296,055	2,485,893			
Common Stock	9,505,530	9,505,530	6,468,840	3,036,690		

21. No significant change
22. No significant change
23. No significant change
24. No significant change
25. Change in Incurred Losses and Loss Adjustment Expenses
    There have been no significant changes in the Loss and Loss Adjustment Expense reserves for losses incurred in prior accident years.

26. No significant change
27. No significant change
28. No significant change
29. No significant change
30. No significant change
31. No significant change
32. No significant change
33. No significant change
34. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

3.1 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? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

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 [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 14,287

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 3,069,924	$ 3,036,690
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)	$ 3,069,924	$ 3,036,690
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

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

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. $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page. $ 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 Fountain Square Plaza, Cincinnati, OH 45263
U.S. Bank	7th & Washington Street St. Louis, MO 63101

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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Ft. Washington Investment Advisors	U
Bahl & Gaynor Investment Counsel	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [X] No [ ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107126	Ft. Washington Investment Advisors	KSRXYW3EHSEF8KM62609	SEC - #801-37235	DS
	Bahl & Gaynor Investment Counsel			NO

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	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 SEPTEMBER 30, 2017 OF THE Cincinnati Equitable Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts 2	3	4	5	6	7
States, Etc.		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	6,700,948	12,938			6,713,886	
12. Hawaii	HI	N					0	
13. Idaho	ID	N					0	
14. Illinois	IL	N					0	
15. Indiana	IN	L	9,690,564	4,138			9,694,702	
16. Iowa	IA	N					0	
17. Kansas	KS	N					0	
18. Kentucky	KY	L	4,223,555	5,165			4,228,720	
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	252,869				252,869	
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	6,658,174	0	30,626		6,688,800	
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	396,135				396,135	
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	27,922,245	22,241	30,626	0	27,975,112	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	27,922,245	22,241	30,626	0	27,975,112	0
96. Plus Reinsurance Assumed		XXX					0	
97 Totals (All Business)		XXX	27,922,245	22,241	30,626	0	27,975,112	0
98. Less Reinsurance Ceded		XXX	4,426				4,426	
99. Totals (All Business) less Reinsurance Ceded		XXX	27,917,819	22,241	30,626	0	27,970,686	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.

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			31-1191572				Alpha Investment Partnership	OH	UIP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	N	
			20-2317418				Alpha 2 Holdings, LLC	OH	UIP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	N	
			20-2317418				Alpha 2 Investments, LLC	OH	UIP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	N	
0838	Cincinnati Equitable Companies	00020	31-1154154				Cincinnati Equitable Companies, Inc	OH	UDP	Peter Alpaugh/ Andrea Kessel	Ownership	100.000	Peter Alpaugh/ Andrea Kessel	N	
0838	Cincinnati Equitable Companies	88064	35-1452221				Cincinnati Equitable Life Insurance Co	OH	IA	Cincinnati Equitable Comapnies, Inc	Ownership	100.000	Cincinnati Equitable Comapnies, Inc	N	
0838	Cincinnati Equitable Companies	16721	31-0239840				Cincinnati Equitable Insurance Co	OH	IA	Cincinnati Equitable LIfe Insurance Co	Ownership	100.000	Cincinnati Equitable LIfe Insurance Co	N	

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 88064201749000003
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 88064201736500003
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 88064201744500003
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 88064201744600003
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 88064201744700003
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 88064201744800003
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 88064201744900003

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	900,139	25,000
	2.2 Additional investment made after acquisition		50,000
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(134,922)	
7.	Deduct amounts received on disposals	517,490	75,000
8.	Deduct amortization of premium and depreciation	1,324	
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	246,403	0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	246,403	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	115,419,818	96,832,689
2.	Cost of bonds and stocks acquired	25,035,989	61,333,035
3.	Accrual of discount	99,481	124,560
4.	Unrealized valuation increase (decrease)	541,976	40,139
5.	Total gain (loss) on disposals	283,647	1,054,664
6.	Deduct consideration for bonds and stocks disposed of	13,953,295	43,617,809
7.	Deduct amortization of premium	276,899	347,461
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	127,150,717	115,419,818
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	127,150,717	115,419,818

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)	80,338,746	7,751,060	6,639,315	(356,360)	76,167,312	80,338,746	81,094,131	75,833,617
2. NAIC 2 (a)	29,050,635	2,529,704	1,060,366	(14,940)	30,190,579	29,050,635	30,505,032	25,955,231
3. NAIC 3 (a)	3,564,210	500,664	1,250	(1,898)	2,271,567	3,564,210	4,061,726	2,784,279
4. NAIC 4 (a)	91,747	0	0	(53)	241,800	91,747	91,694	423,916
5. NAIC 5 (a)	150,000	0	150,000	288,756	102,545	150,000	288,756	288,501
6. NAIC 6 (a)	101,441	0	102,196	755	0	101,441	0	
7. Total Bonds	113,296,779	10,781,427	7,953,128	(83,740)	108,973,802	113,296,779	116,041,339	105,285,544
PREFERRED STOCK								
8. NAIC 1	1,748,247	0	1,087,150	0	1,748,247	1,748,247	661,097	1,581,264
9. NAIC 2	409,984				378,865	409,984	409,984	378,865
10. NAIC 3	884,760	487,099	146,845	(40)	787,039	884,760	1,224,974	787,078
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	3,042,992	487,099	1,233,995	(40)	2,914,151	3,042,992	2,296,056	2,747,207
15. Total Bonds and Preferred Stock	116,339,771	11,268,526	9,187,123	(83,780)	111,887,953	116,339,771	118,337,394	108,032,751

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 692,207 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	692,207	XXX	692,207	1,297	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,487,902	2,069,480
2.	Cost of short-term investments acquired	16,939,623	32,874,454
3.	Accrual of discount		63
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	17,735,317	33,456,095
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	692,207	1,487,902
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	692,207	1,487,902

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Verification - Cash Equivalents

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

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

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

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

NONE

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE Cincinnati Equitable Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-X8-8	UNITED STATES TREASURY		07/19/2017	MORGAN STANLEY & CO INC, NY		150,443	149,000	673	1
0599999. Subtotal - Bonds - U.S. Governments						150,443	149,000	673	XXX
020002-AU-5	ALLSTATE CORP		08/01/2017	JEFFERIES & CO INC, NEW YORK		981,150	876,000	10,717	2FE
023135-AX-4	AMAZON.COM INC		08/15/2017	VARIOUS		199,601	200,000	0	2FE
025816-BM-0	AMERICAN EXPRESS CO		07/28/2017	JEFFERIES & CO INC, NEW YORK		500,880	500,000	35	1FE
064159-KE-5	BANK OF NOVA SCOTIA		09/14/2017	SCOTIA CAPITAL USA INC		640,000	640,000	0	1FE
06738E-AS-4	BARCLAYS PLC	C	08/22/2017	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS		513,810	500,000	2,303	2FE
25389J-AR-7	DIGITAL REALTY TRUST LP		08/22/2017	US BANCORP		506,000	500,000	925	2FE
302570-AX-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		08/01/2017	JEFFERIES & CO INC, NEW YORK		218,125	250,000	1,524	2FE
453140-AF-2	IMPERIAL TOBACCO FINANCE PLC	C	07/19/2017	JEFFERIES & CO INC, NEW YORK		371,483	350,000	124	2FE
47760Q-AB-9	JIMMY 171 2II - ABS		07/10/2017	BAIRD (ROBERT W.) & CO. INC.		500,664	500,000	404	3AM
521865-AY-1	LEAR CORP		08/22/2017	BANC / AMERICA SECUR. LLC, MONT.		499,940	500,000	422	2FE
582839-AH-9	MEAD JOHNSON NUTRITION CO	C	07/07/2017	JEFFERIES & CO INC, NEW YORK		805,365	750,000	4,898	1FE
68233J-BC-7	ONCOR ELECTRIC DELIVERY COMPANY LLC		09/18/2017	MITSUBISHI UFJ SECURITIES		499,285	500,000	0	1FE
89236T-DW-2	TOYOTA MOTOR CREDIT CORP	C	07/28/2017	US BANCORP		713,832	700,000	5,921	1FE
92343V-BJ-2	VERIZON COMMUNICATIONS INC		09/01/2017	Stifel Nicolaus & Co.		248,558	250,000	2,144	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,198,692	7,016,000	29,416	XXX
020002-AU-5	ALLSTATE CORP		08/01/2017	JEFFERIES & CO INC, NEW YORK		(981,150)	(876,000)	(10,717)	2FE
302570-AX-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		08/01/2017	JEFFERIES & CO INC, NEW YORK		(218,125)	(250,000)	(1,524)	2FE
46625H-JW-1	JPMORGAN CHASE & CO		07/10/2017	GOLDMAN SACHS & CO, NY		190,313	175,000	2,174	2FE
4899999. Subtotal - Bonds - Hybrid Securities						(1,008,963)	(951,000)	(10,067)	XXX
8399997. Total - Bonds - Part 3						6,340,173	6,214,000	20,022	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,340,173	6,214,000	20,022	XXX
060505-68-2	BANK OF AMERICA CORP		07/10/2017	Capital Institutional Services	80.000	102,739	0.00	0	P3LFE
867914-BN-2	SUNTRUST BANKS INC		07/10/2017	GOLDMAN SACHS & CO, NY	375,000.000	384,360	0.00	0	RP3VFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						487,099	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						487,099	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						487,099	XXX	0	XXX
00287Y-10-9	ABBVIE ORD		08/15/2017	VARIOUS	640.000	47,791		0	L
031162-10-0	AMGEN ORD		07/13/2017	ISI GROUP INC.	135.000	23,509		0	L
054937-10-7	BB AND T ORD		08/15/2017	GOLDMAN SACHS & CO, NY	50.000	2,353		0	L
29250N-10-5	ENBRIDGE ORD		08/15/2017	GOLDMAN SACHS & CO, NY	100.000	3,936		0	L
30231G-10-2	EXXON MOBIL ORD		08/15/2017	GOLDMAN SACHS & CO, NY	50.000	3,889		0	L
438516-10-6	HONEYWELL INTERNATIONAL ORD		08/15/2017	VARIOUS	715.000	97,330		0	L
452308-10-9	ILLINOIS TOOL ORD		09/07/2017	ISI GROUP INC.	235.000	32,381		0	L
46625H-10-0	JPMORGAN CHASE ORD		07/21/2017	MORGAN STANLEY & CO INC, NY	220.000	20,069		0	L
478160-10-4	JOHNSON & JOHNSON ORD		08/15/2017	GOLDMAN SACHS & CO, NY	50.000	6,677		0	L
571748-10-2	MARSH & MCLENNAN ORD		09/07/2017	Capital Institutional Services	390.000	30,858		0	L
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		08/15/2017	GOLDMAN SACHS & CO, NY	100.000	4,513		0	L
579780-20-6	MCCORMICK ORD		08/11/2017	Capital Institutional Services	415.000	40,124		0	L
58933Y-10-5	MERCK & CO ORD		08/15/2017	GOLDMAN SACHS & CO, NY	50.000	3,139		0	L
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		08/15/2017	GOLDMAN SACHS & CO, NY	50.000	5,816		0	L
882508-10-4	TEXAS INSTRUMENTS ORD		08/15/2017	GOLDMAN SACHS & CO, NY	100.000	8,192		0	L
91913Y-10-0	VALERO ENERGY ORD		08/15/2017	GOLDMAN SACHS & CO, NY	50.000	3,361		0	L
92276F-10-0	VENTAS REIT ORD		08/15/2017	GOLDMAN SACHS & CO, NY	100.000	6,569		0	L
969457-10-0	WILLIAMS ORD		08/15/2017	GOLDMAN SACHS & CO, NY	100.000	2,985		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						343,487	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						343,487	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						343,487	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						830,586	XXX	0	XXX
9999999 - Totals						7,170,759	XXX	20,022	XXX

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

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 11	12	13	14	15	16	17	18	19	20	21	22
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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36200N-KA-8	GN 605189 - RMBS		09/01/2017	Paydown		1,304	1,304	1,323	1,315	0	(10)	0	(10)	0	1,304	0	0	0	47	04/15/2034	1
36202E-JH-3	G2 003864 - RMBS		09/01/2017	Paydown		388	388	387	387	0	1	0	1	0	388	0	0	0	13	06/20/2036	1
36202E-MA-4	G2 003953 - RMBS		09/01/2017	Paydown		213	213	213	212	0	1	0	1	0	213	0	0	0	7	02/20/2037	1
36202E-NP-0	G2 003998 - RMBS		09/01/2017	Paydown		263	263	261	261	0	3	0	3	0	263	0	0	0	9	06/20/2037	1
36202E-QL-6	G2 004059 - RMBS		09/01/2017	Paydown		148	148	148	147	0	1	0	1	0	148	0	0	0	5	12/20/2037	1
36202E-RS-0	G2 004097 - RMBS		09/01/2017	Paydown		257	257	255	255	0	2	0	2	0	257	0	0	0	8	03/20/2038	1
36202E-SB-6	G2 004114 - RMBS		09/01/2017	Paydown		390	390	394	393	0	(3)	0	(3)	0	390	0	0	0	13	04/20/2038	1
36202F-3N-4	G2 005305 - RMBS		09/01/2017	Paydown		2,232	2,232	2,420	2,429	0	(197)	0	(197)	0	2,232	0	0	0	54	02/20/2042	1
36202F-DW-3	G2 004617 - RMBS		09/01/2017	Paydown		1,270	1,270	1,287	1,286	0	(15)	0	(15)	0	1,270	0	0	0	34	01/20/2040	1
36207J-LY-7	GN 433343 - RMBS		09/01/2017	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/15/2026	1
36208W-TL-7	GN 463255 - RMBS		09/01/2017	Paydown		30	30	31	31	0	0	0	0	0	30	0	0	0	1	02/15/2037	1
3620C4-RQ-5	GN 748495 - RMBS		09/20/2017	VARIOUS		35,695	33,840	36,695	37,099	0	(251)	0	(251)	0	36,848	0	(1,154)	(1,154)	1,097	08/15/2040	1
36210N-MM-8	GN 497264 - RMBS		09/01/2017	Paydown		117	117	116	116	0	1	0	1	0	117	0	0	0	4	12/15/2028	1
38375Q-EY-1	GNR 0833A PB - CMO/RMBS		09/01/2017	Paydown		3,795	3,795	4,241	4,272	0	(477)	0	(477)	0	3,795	0	0	0	123	04/20/2038	1
38378B-WQ-8	GNR 1283A AB - CMBS		09/01/2017	Paydown		1,435	1,435	1,398	1,400	0	35	0	35	0	1,435	0	0	0	15	05/16/2045	1
912828-X8-8	UNITED STATES TREASURY		07/28/2017	BARCLAYS CAPITAL INC		150,047	149,000	150,443	0	0	(2)	0	(2)	0	150,441	0	(394)	(394)	740	05/15/2027	1
0599999. Subtotal - Bonds - U.S. Governments						197,595	194,693	199,621	49,611	0	(913)	0	(913)	0	199,142	0	(1,548)	(1,548)	2,172	XXX	XXX
55353L-AM-2	MSD LAWRENCE TWP IND		08/01/2017	Call @ 100.0		50,000	50,000	48,000	49,105	0	895	0	895	0	50,000	0	0	0	2,950	07/05/2021	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						50,000	50,000	48,000	49,105	0	895	0	895	0	50,000	0	0	0	2,950	XXX	XXX
25477P-NF-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		09/15/2017	VARIOUS		1,004	1,004	1,004	1,004	0	0	0	0	0	1,004	0	0	0	23	06/15/2045	1FE
276509-DV-5	EASTERN ILL UNIV CTFS PARTN		07/11/2017	Merrill Lynch		100,250	100,000	104,445	102,840	0	(644)	0	(644)	0	102,196	0	(1,946)	(1,946)	4,992	04/01/2036	6AM
3128LX-J7-6	FH G02086 - RMBS		09/01/2017	Paydown		178	178	175	175	0	3	0	3	0	178	0	0	0	4	02/01/2036	1
3128LX-QC-7	FH G02251 - RMBS		09/01/2017	Paydown		589	589	633	637	0	(47)	0	(47)	0	589	0	0	0	21	08/01/2036	1
3128PR-LS-6	FH J12137 - RMBS		09/01/2017	Paydown		1,192	1,192	1,237	1,225	0	(33)	0	(33)	0	1,192	0	0	0	30	05/01/2025	1
312931-4A-3	FH A85317 - RMBS		09/01/2017	Paydown		2,169	2,169	2,175	2,181	0	(12)	0	(12)	0	2,169	0	0	0	68	04/01/2039	1
3136A7-DE-9	FNR 1268E NA - CMO/RMBS		09/01/2017	Paydown		2,229	2,229	2,199	2,201	0	28	0	28	0	2,229	0	0	0	26	03/25/2042	1
3136AD-FZ-7	FNR 1331D NT - CMO/RMBS		09/01/2017	Paydown		1,104	1,104	1,082	1,087	0	17	0	17	0	1,104	0	0	0	20	04/25/2043	1
3136AF-TP-9	FNR 1373E PL - CMO/RMBS		09/01/2017	Paydown		1,355	1,355	1,432	1,418	0	(63)	0	(63)	0	1,355	0	0	0	28	06/25/2042	1
31371N-V4-4	FN 257235 - RMBS		09/01/2017	Paydown		1,005	1,005	1,073	1,045	0	(40)	0	(40)	0	1,005	0	0	0	33	06/01/2023	1
3137AP-H6-0	FHR 4032A AD - CMO/RMBS		09/01/2017	Paydown		725	725	709	709	0	16	0	16	0	725	0	0	0	9	10/15/2041	1
3137B0-M6-8	FHR 4181E TB - CMO/RMBS		09/01/2017	Paydown		1,558	1,558	1,549	1,549	0	9	0	9	0	1,558	0	0	0	23	10/15/2042	1
3138AD-3P-8	FN AI0805 - RMBS		09/25/2017	VARIOUS		7,221	6,755	7,114	7,154	0	(23)	0	(23)	0	7,131	0	90	90	249	07/01/2041	1
31402D-JS-0	FN 725773 - RMBS		09/01/2017	Paydown		1,207	1,207	1,210	1,208	0	(2)	0	(2)	0	1,207	0	0	0	40	09/01/2034	1
31403C-YH-8	FN 745112 - RMBS		09/01/2017	Paydown		1,140	1,140	1,180	1,172	0	(32)	0	(32)	0	1,140	0	0	0	46	10/01/2035	1
31403D-P9-4	FN 745748 - RMBS		09/01/2017	Paydown		552	552	540	540	0	13	0	13	0	552	0	0	0	15	07/01/2036	1
31404N-FW-1	FN 773381 - RMBS		09/01/2017	Paydown		45	45	42	42	0	3	0	3	0	45	0	0	0	1	05/01/2034	1
31406V-R2-4	FN 821405 - RMBS		09/01/2017	Paydown		1,235	1,235	1,247	1,244	0	(9)	0	(9)	0	1,235	0	0	0	35	05/01/2035	1
31408A-E4-8	FN 845355 - RMBS		09/01/2017	Paydown		2,318	2,318	2,367	2,363	0	(45)	0	(45)	0	2,318	0	0	0	75	01/01/2036	1
31408D-QG-2	FN 848355 - RMBS		09/01/2017	Paydown		169	169	167	167	0	2	0	2	0	169	0	0	0	1	08/01/2035	1
31408G-VU-8	FN 851227 - RMBS		09/01/2017	Paydown		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	1	05/01/2036	1
31408J-D9-9	FN 852528 - RMBS		09/01/2017	Paydown		362	362	350	348	0	15	0	15	0	362	0	0	0	11	05/01/2036	1
31409G-JX-5	FN 870678 - RMBS		09/01/2017	Paydown		1,859	1,859	1,976	1,904	0	(46)	0	(46)	0	1,859	0	0	0	61	12/01/2021	1
31410F-4Z-5	FN 888340 - RMBS		09/01/2017	Paydown		706	706	728	727	0	(21)	0	(21)	0	706	0	0	0	21	08/01/2036	1
31410G-BC-6	FN 888435 - RMBS		09/01/2017	Paydown		252	252	255	253	0	(1)	0	(1)	0	252	0	0	0	7	06/01/2022	1
31410G-W9-0	FN 889072 - RMBS		09/01/2017	Paydown		515	515	531	533	0	(18)	0	(18)	0	515	0	0	0	20	12/01/2037	1
31410K-XR-0	FN 889988 - RMBS		09/01/2017	Paydown		1,118	1,118	1,159	1,155	0	(37)	0	(37)	0	1,118	0	0	0	34	08/01/2038	1
31410T-WZ-4	FN 897164 - RMBS		09/01/2017	Paydown		94	94	96	96	0	(2)	0	(2)	0	94	0	0	0	4	08/01/2036	1
31410V-2L-3	FN 899079 - RMBS		09/25/2017	VARIOUS		4,086	3,750	4,030	4,028	0	(19)	0	(19)	0	4,009	0	77	77	152	03/01/2037	1
31412S-LR-4	FN 933336 - RMBS		09/01/2017	Paydown		196	196	192	192	0	5	0	5	0	196	0	0	0	(4)	01/01/2038	1
31414D-U2-0	FN 963301 - RMBS		09/01/2017	Paydown		1,589	1,589	1,562	1,573	0	16	0	16	0	1,589	0	0	0	42	05/01/2023	1
31414L-3U-0	FN 969811 - RMBS		09/01/2017	Paydown		55	55	55	55	0	0	0	0	0	55	0	0	0	2	02/01/2023	1
31416H-UM-5	FN AA0587 - RMBS		09/01/2017	Paydown		357	357	364	364	0	(7)	0	(7)	0	357	0	0	0	10	02/01/2039	1
31417V-RS-4	FN AC8596 - RMBS		09/01/2017	Paydown		1,277	1,277	1,288	1,283	0	(5)	0	(5)	0	1,277	0	0	0	32	01/01/2025	1
31418M-UM-2	FN AD0587 - RMBS		09/01/2017	Paydown		6,551	6,551	6,694	6,684	0	(133)	0	(133)	0	6,551	0	0	0	162	12/01/2039	1
452874-EF-3	IMPERIAL IRR DIST CALIF REV CTFS PARTN		07/03/2017	Call @ 100.014		100,000	100,000	114,850	100,560	0	(560)	0	(560)	0	100,000	0	0	0	5,840	07/01/2027	1
57587A-BX-5	MASSACHUSETTS ST HSG FIN AGY HSG REV		09/01/2017	Call @ 105.385		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	9,975	12/01/2022	1FE
758582-BS-8	REEVES CNTY TEX CTFS PARTN		09/14/2017	RAYMOND JAMES/FI		81,000	150,000	161,586	150,000	0	0	0	0	0	150,000	0	(69,000)	(69,000)	9,208	12/01/2021	5AM

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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76827Q-CX-9	RIVER ISLANDS PUB FING AUTH CALIF SPL TA		09/01/2017	Call @ 99.906		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	1,000	09/01/2020	
798147-ZS-6	SAN JOSE CALIF REDEV AGY TAX ALLOCATION		08/01/2017	Call @ 100.288		20,000	20,000	20,115	20,000	0	0	0	0	0	20,000	0	0	0	1,020	08/01/2020	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						717,299	785,246	817,451	789,753	0	(1,675)	0	(1,675)	0	788,078	0	(70,779)	(70,779)	33,335	XXX	XXX
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST		09/15/2017	Paydown		18,093	18,093	18,108	18,109	0	(15)	0	(15)	0	18,093	0	0	0	334	09/15/2028	1FE
020002-AU-5	ALLSTATE CORP		08/01/2017	Adjustment		433,340	376,000	412,660	0	0	0	0	0	0	412,328	0	21,012	21,012	7,196	05/15/2067	2FE
02665X-AA-7	AH4R 14SFR3 A - ABS		09/01/2017	Paydown		2,411	2,411	2,411	2,408	0	3	0	3	0	2,411	0	0	0	53	12/18/2036	1FE
12669F-ZP-1	CWHL 048 1A7 - CMO/RMBS		09/05/2017	VARIOUS		2,000	2,000	2,010	2,010	0	0	0	0	0	2,010	0	(10)	(10)	72	07/25/2034	1FM
24703B-AE-5	DEFT 151 C - ABS		09/22/2017	Paydown		10,956	10,956	10,954	10,955	0	1	0	1	0	10,956	0	0	0	177	03/23/2020	1FE
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC		07/19/2017	MORGAN STANLEY & CO INC, NY		198,084	200,000	199,830	199,859	0	8	0	8	0	199,867	0	(1,783)	(1,783)	5,923	03/15/2025	2FE
28415P-AA-2	EHGVT 16A A - ABS		09/25/2017	Paydown		31,461	31,461	31,460	31,460	0	0	0	0	0	31,461	0	0	0	514	04/25/2028	1FE
34417M-AB-3	FOCUS 171 A22 - ABS		07/31/2017	Paydown		1,250	1,250	1,258	0	0	(8)	0	(8)	0	1,250	0	0	0	0	04/28/2047	3AM
391164-AJ-9	GREAT PLAINS ENERGY INC		07/19/2017	Call @ 101.0		500,000	500,000	504,040	0	0	(95)	0	(95)	0	503,945	0	(3,945)	(3,945)	12,042	04/01/2027	2FE
40429X-SW-7	HSBC FINANCE CORP	C	07/17/2017	Maturity @ 100.0		100,000	100,000	104,275	100,367	0	(367)	0	(367)	0	100,000	0	0	0	5,900	07/15/2017	1FE
432837-AA-0	HGVT 13A NTS - ABS		09/25/2017	Paydown		38,567	38,567	38,493	39,722	0	2,377	0	2,377	0	38,567	0	0	0	532	01/26/2026	1FE
453140-AB-1	IMPERIAL TOBACCO FINANCE PLC	C	07/19/2017	JEFFERIES & CO INC, NEW YORK		360,770	350,000	352,678	0	0	(156)	0	(156)	0	352,521	0	8,248	8,248	5,547	02/11/2023	2FE
46616Y-AA-2	HENDR 122 A - ABS		09/15/2017	Paydown		5,164	5,164	5,441	5,463	0	(299)	0	(299)	0	5,164	0	0	0	116	10/15/2059	1FE
693456-AN-5	PMTLT 13J1 B1 - CMO/RMBS		09/01/2017	Paydown		4,339	4,339	4,343	0	0	(5)	0	(5)	0	4,339	0	0	0	78	09/25/2043	1FE
74160M-AL-6	PRIME 031 A11 - CMO/RMBS		08/01/2017	VARIOUS		4,000	4,000	4,040	4,033	0	0	0	0	0	4,032	0	(32)	(32)	127	06/25/2033	2FM
74160M-GL-0	PRIME 051 1A3 - CMO/RMBS		08/01/2017	VARIOUS		1,000	1,000	1,000	1,000	0	0	0	0	0	1,000	0	0	0	31	03/25/2035	1FM
81733Y-EC-9	SEMT 152 B1 - CMO/RMBS		09/01/2017	Paydown		3,160	3,160	3,263	3,259	0	(98)	0	(98)	0	3,160	0	0	0	66	05/25/2045	1FE
81745B-AN-5	SEQUOIA MORTGAGE TRUST 2013-6 - CMO		09/01/2017	Paydown		7,295	7,295	7,269	7,269	0	25	0	25	0	7,295	0	0	0	150	05/25/2043	
82652W-AA-6	SRFC 162 A - ABS		09/20/2017	Paydown		31,277	31,277	31,270	31,271	0	6	0	6	0	31,277	0	0	0	446	07/20/2033	1FE
85022W-AA-2	SCFT 16A A - ABS		09/25/2017	Paydown		31,622	31,622	31,621	31,621	0	1	0	1	0	31,622	0	0	0	576	11/25/2023	1FE
87266H-AA-6	TRUPS FINANCIALS NOTE SECURITIZATION 201	C	07/03/2017	Paydown		1,786	1,786	1,603	1,607	0	179	0	179	0	1,786	0	0	0	38	01/20/2038	1FE
89233P-6N-1	TOYOTA MOTOR CREDIT CORPORATION	C	09/05/2017	Call @ 100.0		100,000	100,000	97,500	99,708	0	950	0	950	0	100,658	0	(658)	(658)	2,000	09/05/2024	1FE
909319-AA-3	UNITED AIRLINES INC		08/15/2017	Paydown		8,721	8,721	9,000	8,960	0	(239)	0	(239)	0	8,721	0	0	0	380	02/15/2027	1FE
90932Q-AA-4	UNITED AIRLINES INC		09/03/2017	Paydown		14,245	14,245	14,273	14,270	0	(25)	0	(25)	0	14,245	0	0	0	274	03/03/2028	1FE
96033C-AA-0	WR 161 A - ABS		09/01/2017	Paydown		26,460	26,460	26,365	19,100	0	77	0	77	0	26,460	0	0	0	406	12/20/2028	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,936,001	1,869,807	1,915,165	632,451	0	2,320	0	2,320	0	1,913,170	0	22,831	22,831	42,977	XXX	XXX
020002-AU-5	ALLSTATE CORP		08/01/2017	Adjustment		(433,340)	(376,000)	(412,660)	0	0	0	0	0	0	(412,328)	0	(21,012)	(21,012)	(7,196)	05/15/2067	2FE
4899999. Subtotal - Bonds - Hybrid Securities						(433,340)	(376,000)	(412,660)	0	0	0	0	0	0	(412,328)	0	(21,012)	(21,012)	(7,196)	XXX	XXX
8399997. Total - Bonds - Part 4						2,467,554	2,523,746	2,567,577	1,520,920	0	628	0	628	0	2,538,062	0	(70,508)	(70,508)	74,238	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,467,554	2,523,746	2,567,577	1,520,920	0	628	0	628	0	2,538,062	0	(70,508)	(70,508)	74,238	XXX	XXX
29364D-10-0	ENTERGY ARKANSAS INC		09/29/2017	COWEN EXECUTION SERVICES	10,330.000	256,482	0.00	219,589	219,589	0	0	0	0	0	219,589	0	36,892	36,892	9,442		RP1LFE
29364N-10-8	ENTERGY MISSISSIPPI INC		09/15/2017	JEFFERIES & CO INC, NEW YORK	16,693.000	415,092	0.00	359,594	192,612	0	0	0	0	0	359,594	0	55,497	55,497	13,471		RP1LFE
29364W-10-8	ENTERGY LOUISIANA LLC		07/27/2017	Piper Jaffray Co.	1,117.000	27,645	0.00	23,778	23,778	0	0	0	0	0	23,778	0	3,868	3,868	681		RP1LFE
369604-BQ-5	GENERAL ELECTRIC CO		07/10/2017	GOLDMAN SACHS & CO, NY	483,000.000	514,100	0.00	484,189	484,189	0	0	0	0	0	484,189	0	29,911	29,911	12,075		P1VFE
38145G-30-8	GOLDMAN SACHS GROUP INC		07/10/2017	Capital Institutional Services	6,000.000	168,806	0.00	146,845	146,845	0	0	0	0	0	146,845	0	21,961	21,961	4,125		P3LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,382,125	XXX	1,233,995	1,067,012	0	0	0	0	0	1,233,995	0	148,130	148,130	39,794	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,382,125	XXX	1,233,995	1,067,012	0	0	0	0	0	1,233,995	0	148,130	148,130	39,794	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						1,382,125	XXX	1,233,995	1,067,012	0	0	0	0	0	1,233,995	0	148,130	148,130	39,794	XXX	XXX
002824-10-0	ABBOTT LABORATORIES ORD		09/07/2017	Capital Institutional Services	535.000	27,444		22,152	20,549	1,603	0	0	1,603	0	22,152	0	5,292	5,292	425		L
00287Y-10-9	ABBVIE ORD		08/15/2017	Strategas Securities LLC	295.000	22,129		17,109	18,473	(1,363)	0	0	(1,363)	0	17,109	0	5,020	5,020	584		L
053015-10-3	AUTOMATIC DATA PROCESSING ORD		08/11/2017	Capital Institutional Services	445.000	48,537		38,119	45,737	(7,618)	0	0	(7,618)	0	38,119	0	10,418	10,418	761		L

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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
311900-10-4	FASTENAL ORD		07/21/2017	Capital Institutional Services	2,480.000	105,905		104,218	116,510	(12,292)	0	0	(12,292)	0	104,218	0	1,686	1,686	1,587		L
674599-10-5	OCCIDENTAL PETROLEUM ORD		07/14/2017	ISI GROUP INC.	0.000	0		0	0	0	0	0	0	0	0	0	0	0	692		L
717081-10-3	PFIZER ORD		09/07/2017	Capital Institutional Services	750.000	25,430		14,867	24,360	(9,493)	0	0	(9,493)	0	14,867	0	10,562	10,562	720		L
88579Y-10-1	3M ORD		07/21/2017	MORGAN STANLEY & CO INC, NY	355.000	74,819		62,145	63,392	(1,248)	0	0	(1,248)	0	62,145	0	12,674	12,674	834		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						304,264	XXX	258,611	289,022	(30,411)	0	0	(30,411)	0	258,611	0	45,653	45,653	5,603	XXX	XXX
9799997. Total - Common Stocks - Part 4						304,264	XXX	258,611	289,022	(30,411)	0	0	(30,411)	0	258,611	0	45,653	45,653	5,603	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						304,264	XXX	258,611	289,022	(30,411)	0	0	(30,411)	0	258,611	0	45,653	45,653	5,603	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,686,388	XXX	1,492,606	1,356,034	(30,411)	0	0	(30,411)	0	1,492,606	0	193,782	193,782	45,397	XXX	XXX
9999999 - Totals						4,153,942	XXX	4,060,183	2,876,954	(30,411)	628	0	(29,783)	0	4,030,668	0	123,275	123,275	119,635	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

NONE

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

NONE

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

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
Fifth Third Bank		0.000	0	0	1,685,150	1,312,929	2,015,091	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	1,685,150	1,312,929	2,015,091	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	1,685,150	1,312,929	2,015,091	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	1,685,150	1,312,929	2,015,091	XXX

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

N O N E