2 4 2 9 5 2 0 1 0 2 0 1 0 0 1 0 1

PROPERTY AND CASUALTY COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2010

OF THE CONDITION AND AFFAIRS OF THE

Providence Washington Insurance Company

NAIC Group Code 0156 (Current Period), 0156 (Prior Period) NAIC Company Code 24295 Employer's ID Number 05-0204450

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry Rhode Island

Country of Domicile United States

Incorporated/Organized 01/05/1799 Commenced Business 02/01/1799

Statutory Home Office 1275 Wampanoag Trail (Street and Number), East Providence, RI 02915 (City or Town, State and Zip Code)

Main Administrative Office 1275 Wampanoag Trail (Street and Number) East Providence, RI 02915 (City or Town, State and Zip Code) 401-453-7000 (Area Code) (Telephone Number)

Mail Address 1275 Wampanoag Trail (Street and Number or P.O. Box), East Providence, RI 02915 (City or Town, State and Zip Code)

Primary Location of Books and Records 1275 Wampanoag Trail (Street and Number) East Providence, RI 02915 (City or Town, State and Zip Code) 401-453-7132 (Area Code) (Telephone Number

Internet Web Site Address www.provwash.com

Statutory Statement Contact Donald Edward Woellner (Name) 401-453-7132 (Area Code) (Telephone Number) (Extension)

dwoellner@provwashsolutions.com (E-Mail Address) 401-432-3190 (Fax Number)

OFFICERS

Name	Title	Name	Title
FRANK NORTON RAY	President & CEO	NANCY RODRIGUES RESENDE	Corporate Secretary
DONALD EDWARD WOELLNER	SVP, CAO & Treasurer	JOHN HOUSTON BALLARD	Executive VP & COO

OTHER OFFICERS

JOHN STEPHEN BENTZ	Second Vice President, Claims	LAURA MARGARET HUGHES	Vice President, Claims

DIRECTORS OR TRUSTEES

FRANK NORTON RAY	HANS HEFTI	DONALD EDWARD WOELLNER	JEFFREY SCOTT MACK
JOHN HOUSTON BALLARD III			

State of Rhode Island

ss

County of Providence

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.

FRANK NORTON RAY	NANCY RODRIGUES RESENDE	DONALD EDWARD WOELLNER
President & CEO	Corporate Secretary	SVP, CAO & Treasurer

Subscribed and sworn to before me this 3rd day of May, 2010

Nancy L. Wass, Notary
March 13, 2013

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			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	66,536,623		66,536,623	59,660,728
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	14,851,290		14,851,290	14,879,384
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 ($ 3,971,387), cash equivalents ($ 2,999,700) and short-term investments ($ 19,668,462)	26,639,550		26,639,550	30,880,099
6. Contract loans (including $ ..... premium notes)			0	0
7. Derivatives			0	
8. Other invested assets	3,702,810		3,702,810	3,702,810
9. Receivables for securities			0	0
10. Aggregate write-ins for invested assets	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10)	111,730,273	0	111,730,273	109,123,021
12. Title plants less $ ..... charged off (for Title insurers only)			0	0
13. Investment income due and accrued	615,898		615,898	480,209
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection	1,053,675		1,053,675	1,056,243
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
14.3 Accrued retrospective premiums			0	0
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers	1,275,009		1,275,009	4,880,755
15.2 Funds held by or deposited with reinsured companies			0	0
15.3 Other amounts receivable under reinsurance contracts			0	0
16. Amounts receivable relating to uninsured plans			0	0
17.1 Current federal and foreign income tax recoverable and interest thereon	309,074		309,074	322,683
17.2 Net deferred tax asset	25,213,387	25,213,387	0	0
18. Guaranty funds receivable or on deposit			0	0
19. Electronic data processing equipment and software	68,339		68,339	75,242
20. Furniture and equipment, including health care delivery assets ($ .....)	53,586	53,586	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
22. Receivables from parent, subsidiaries and affiliates	511,974		511,974	831,269
23. Health care ($ .....) and other amounts receivable			0	0
24. Aggregate write-ins for other than invested assets	222,331	0	222,331	233,645
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 to 24)	141,053,546	25,266,973	115,786,573	117,003,067
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
27. Total (Lines 25 and 26)	141,053,546	25,266,973	115,786,573	117,003,067
DETAILS OF WRITE-INS				
1001.				
1002.				
1003.				
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0	0
2401. EQUITIES AND DEPOSITS IN POOLS AND ASSOCIATIONS	204,061		204,061	215,372
2402. OTHER ASSETS	18,270		18,270	18,273
2403.				
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	222,331	0	222,331	233,645

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year $ 0)	50,434,585	51,342,220
2. Reinsurance payable on paid losses and loss adjustment expenses	1,067,356	1,324,516
3. Loss adjustment expenses	14,734,865	15,740,340
4. Commissions payable, contingent commissions and other similar charges	(13,065)	(13,065)
5. Other expenses (excluding taxes, licenses and fees)	7,086,829	7,018,336
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	1,148,294	1,164,210
7.1 Current federal and foreign income taxes (including $ on realized capital gains (losses))		0
7.2 Net deferred tax liability		0
8. Borrowed money $ and interest thereon $		0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ and including warranty reserves of $)	195	488
10. Advance premium		0
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)	2,669,813	2,667,732
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others		0
15. Remittances and items not allocated		0
16. Provision for reinsurance	1,386,290	1,903,363
17. Net adjustments in assets and liabilities due to foreign exchange rates		0
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates		0
20. Derivatives		
21. Payable for securities	1,324,655	0
22. Liability for amounts held under uninsured plans		0
23. Capital notes $ and interest thereon $		0
24. Aggregate write-ins for liabilities	937,959	921,209
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24)	80,777,776	82,069,349
26. Protected cell liabilities		0
27. Total liabilities (Lines 25 and 26)	80,777,776	82,069,349
28. Aggregate write-ins for special surplus funds	0	0
29. Common capital stock	5,021,200	5,021,200
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	80,617,434	80,617,434
34. Unassigned funds (surplus)	(50,629,837)	(50,704,916)
35. Less treasury stock, at cost:		
35.1 shares common (value included in Line 29 $)		0
35.2 shares preferred (value included in Line 30 $)		0
36. Surplus as regards policyholders (Lines 28 to 34, less 35)	35,008,797	34,933,718
37. Totals	115,786,573	117,003,067
DETAILS OF WRITE-INS		
2401. DIRECT PAYABLE EQUITIES & DEPOSITS	756,927	757,398
2402. SURTAX PAYABLE	120,159	120,159
2403. ESCHEAT RESERVE	43,585	43,585
2498. Summary of remaining write-ins for Line 24 from overflow page	17,288	67
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)	937,959	921,209
2801.		
2802.		
2803.		
2898. Summary of remaining write-ins for Line 28 from overflow page	0	0
2899. Totals (Lines 2801 through 2803 plus 2898) (Line 28 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

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ (16))	327	3,847	10,993
1.2 Assumed (written $ (286))	(286)	1,792	(2,377)
1.3 Ceded (written $ (45))	6	9,200	353,945
1.4 Net (written $ (257))	35	(3,561)	(345,329)
DEDUCTIONS:			
2. Losses incurred (current accident year $ 0):			
2.1 Direct	264,877	251,575	(6,818,215)
2.2 Assumed	(331,589)	64,268	(1,695,368)
2.3 Ceded	(114,676)	230,932	203,770
2.4 Net	47,964	84,911	(8,717,353)
3. Loss adjustment expenses incurred	12,443	9,037	3,180,628
4. Other underwriting expenses incurred	865,548	582,550	5,096,949
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	925,955	676,498	(439,776)
7. Net income of protected cells		0	0
8. Net underwriting gain or (loss) (Line 1.4 minus Line 6 + Line 7)	(925,920)	(680,059)	94,447
INVESTMENT INCOME			
9. Net investment income earned	489,872	1,074,413	3,532,629
10. Net realized capital gains (losses) less capital gains tax of $	2,212	275,853	2,283,085
11. Net investment gain (loss) (Lines 9 + 10)	492,084	1,350,266	5,815,714
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 26 amount charged off $)	26	2,877	6,546
13. Finance and service charges not included in premiums	0	17	26
14. Aggregate write-ins for miscellaneous income	916	(15,651)	421,657
15. Total other income (Lines 12 through 14)	942	(12,757)	428,229
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(432,894)	657,450	6,338,390
17. Dividends to policyholders		0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(432,894)	657,450	6,338,390
19. Federal and foreign income taxes incurred		13,149	88,852
20. Net income (Line 18 minus Line 19)(to Line 22)	(432,894)	644,301	6,249,538
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	34,933,720	65,947,505	65,947,502
22. Net income (from Line 20)	(432,894)	644,301	6,249,538
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $ 5,514	(17,391)	94,125	89,424
25. Change in net unrealized foreign exchange capital gain (loss)		(26,451)	(89,036)
26. Change in net deferred income tax	(293,067)	(2,135,768)	(3,111,379)
27. Change in nonadmitted assets	301,356	3,064,429	3,663,325
28. Change in provision for reinsurance	517,073	0	(1,354,863)
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in		0	2,086,285
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders		(241,956)	(38,831,052)
36. Change in treasury stock		0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	283,975
38. Change in surplus as regards policyholders (Lines 22 through 37)	75,077	1,398,680	(31,013,782)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	35,008,797	67,346,185	34,933,720
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. OTHER INCOME (EXPENSE)	916	(16,282)	421,869
1402. GAIN (LOSS) ON SALE OF FIXED ASSETS		951	951
1403. LIMITED ASSIGNMENT DISTRIBUTION BUYOUT COST		(320)	(1,163)
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	916	(15,651)	421,657
3701. CHANGE IN ADDITIONAL PENSION LIABILITY, NET OF TAX		0	283,975
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	283,975

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	4,391	2,446	51,439
2. Net investment income	412,653	1,132,153	7,238,397
3. Miscellaneous income	12,251	(12,757)	540,405
4. Total (Lines 1 to 3)	429,295	1,121,842	7,830,241
5. Benefit and loss related payments	(2,392,987)	702,558	6,801,849
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	1,835,975	3,331,412	11,475,003
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(13,609)	0	988,971
10. Total (Lines 5 through 9)	(570,621)	4,033,970	19,265,823
11. Net cash from operations (Line 4 minus Line 10)	999,916	(2,912,128)	(11,435,582)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,641,697	17,583,741	46,237,984
12.2 Stocks	0	0	(1)
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	1,324,655	0	832,889
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,966,352	17,583,741	47,070,872
13. Cost of investments acquired (long-term only):			
13.1 Bonds	8,552,547	0	3,198,789
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	6	832,892
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,552,547	6	4,031,681
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,586,195)	17,583,735	43,039,191
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	2,086,285
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities		0	0
16.5 Dividends to stockholders	0	241,956	38,831,052
16.6 Other cash provided (applied)	345,724	1,076,285	896,734
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	345,724	834,329	(35,848,033)
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)	(4,240,555)	15,505,936	(4,244,424)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	30,880,099	35,124,523	35,124,523
19.2 End of period (Line 18 plus Line 19.1)	26,639,544	50,630,459	30,880,099

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

(A) Accounting Practices

The financial statements of York Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Rhode Island Insurance Department.

The Rhode Island Insurance Department recognizes only statutory accounting practices prescribed or permitted by the state of Rhode Island for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Rhode Island 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 Rhode Island. The Rhode Island Insurance Department has the right to permit specific practices that deviate from prescribed practices.

The Company, with the explicit permission of the Rhode Island Insurance Department recorded one specific reinsurance transaction in a manner that differs from prescribed accounting practices. Effective on the closing date of a change in ownership (October 1998), the Company entered into an adverse loss development reinsurance agreement. Under the terms of the agreement, the Company may cede to the reinsurer 100% of the aggregate ultimate net losses for the 1997 and prior accident years in excess of $226.1 million (retention) up to a maximum limit of $26 million. This transaction has been accounted for as prospective reinsurance pursuant to a permitted practice extended by the Rhode Island Insurance Department. During 2009, the Company's aggregate ceded paid loss and loss adjustment expenses recoverable under this treaty reached the maximum $26 million limit, effectively concluding this treaty.

Reconciliations of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the state of Rhode Island for the three months ending March 31, 2010 and December 31, 2009 are shown below:

		March 31, 2010	December 31, 2009
1.	Net Income (Loss), Rhode Island basis	$ (432,893)	$ 6,249,537
2.	State Prescribed Practices (Income):	0	0
3.	State Permitted Practices (Income):	0	0
	Net Income (Loss), NAIC SAP	$ (432,893)	$ 6,249,537
4.	Statutory Surplus, Rhode Island basis	$ 35,008,797	$ 34,933,718
5.	State Prescribed Practices (Surplus):	0	0
6.	State Permitted Practices (Surplus):	0	0
	Statutory Surplus, NAIC SAP	$ 35,008,797	$ 34,933,718

(C) Accounting Policy

Loan-backed bonds and structured securities are stated at either amortized cost or the lower of amortized cost or fair market value. The constant yield scientific method including anticipated prepayment assumptions is used to value all securities. Changes in current prepayment assumptions are accounted for using the prospective method.

2. Accounting Changes and Corrections of Errors

No change

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

(A) Mortgage Loans

Not applicable

(B) Debt Restructuring

Not applicable

(C) Reverse Mortgages

Not applicable

(D) Loan-Backed Securities

(1) Carrying value for structured securities have been determined in accordance with the guidelines provided by the NAIC. Fair value is determined using a pricing hierarchy starting with a widely accepted pricing vendor, followed by external broker/dealers, Bloomberg, analytic modeling and a benchmark to index model.

(2) Our asset manager uses a proprietary model for loss assumptions and widely accepted models for prepayment assumptions in valuing mortgage backed and asset-backed securities with inputs from major third party data providers. It combines the effects of interest rates, volatility, and prepayment speeds based on Monte Carlo simulation with credit loss analysis and resulting effective analytics (spreads, duration, convexity) and cash-flows are reported to clients on a monthly basis. Model assumptions are specific to asset class and collateral types and are regularly evaluated and adjusted where appropriate.

(3) Credit risk concentrations are evaluated in our base security analysis through exposure stratification of the collateral attributes. We then apply an appropriate credit default curve reflecting our forecasted expectations of future defaults and losses.

NOTES TO FINANCIAL STATEMENTS

(4) Table of investments where an OTTI was recognized to Fair Market Value, because the Company does not expect to hold the security to recovery - not applicable

(5) Table of investments where a OTTI was recognized to the discounted cash flows (credit loss only amount) because the Company does expect to hold the security to recovery.

1	2	3	4	5	6
CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair Value
76110W-UK-0	670,546	616,754	-	616,754	510,323

(6) Table of investments held showing Unrealized Losses – Greater and Less than 1 year.

Less than 1 year		More than 1 year	
Aggregate Unrealized Losses	Fair Value	Aggregate Unrealized Losses	Fair Value
-	-	$ 160,843	$ 2,190,162

(7) There are a number of factors that are considered in determining if there is not an other-than-temporary-impairment on an investment, including but not limited to, debt burden, credit ratings sector, liquidity, financial flexibility, company management, expected earnings and cash flow stream, and economic prospects associated with the investment.

(8) All investments in an unrealized loss position are considered. As the magnitude of the loss increases, so does the degree of analysis in determining if an other-than-temporary-loss exists.

6. Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

7. Investment Income

No change

8. Derivative Instruments

Not applicable

9. Income Taxes

No material change

10. Information Concerning Parent, Subsidiaries and Affiliates

No material change

11. Debt

Not applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No material change

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

In August 2009, the Company paid stockholders dividends of $38.4 million. This transaction was reviewed and approved by the Rhode Island Department of Business Regulation.

14. Contingencies

No material change

15. Leases

No material change

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not applicable

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

Not applicable

19. Direct Premiums Written by Managing General Agents/Third Party Administrators

Not applicable

20. Other Items

No material change

21. Events Subsequent

No change

NOTES TO FINANCIAL STATEMENTS

22. Reinsurance

No material change

23. Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

24. Changes in Incurred Losses and Loss Adjustment Expenses

For the first three months of 2010, the Company has recorded its pool percentage (85%) share of $71,000 of prior year development. There were additions to net reserves due to a decline in reinsurance recoverable, as well as writing off amounts due from insolvent reinsurers. Partially offsetting these unfavorable impacts were decreases in prior year reserves related to residual market participations.

25. Intercompany Pooling Arrangements

No change

26. Structured Settlements

No change

27. Health Care Receivables

Not applicable

28. Participating Policies

Not applicable

29. Premium Deficiency Reserves

No material change

30. High Deductibles

No material change

31. Discounting of Liabilities for Unpaid Losses or Unpaid Los Adjustment Expenses

No material change

32. Asbestos/Environmental Reserves

No material change

33. Subscriber Savings Account

Not applicable

34. Multiple Peril Crop Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change: .....

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

If yes, complete the Schedule Y - Part 1 - organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of 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] NA [ ]

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. 12/31/2006

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. 12/31/2006

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). 05/06/2008

6.4 By what department or departments?

Rhode Island .....

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 [X] No [ ] NA [ ]

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

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 Office of Thrift Supervision (OTS), 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 OTS	6 FDIC	7 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: $ 511,974

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	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 14,869,818	$ 14,841,724
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$	$
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 14,869,818	$ 14,841,724
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
State Street Bank & Trust	801 Pennsylvania Ave., Kansas City, MO 64105

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full and complete information relating thereto:

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

16.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
107423	Conning Asset Management	One Financial Plaza, Hartford, CT 06103

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

17.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted.)

PART 2
PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] NA [ ]

   If yes, attach an explanation.

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

   If yes, attach an explanation.

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

3.2 If yes, give full and complete information thereto.

.....

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent ..... %

   5.2 A&H cost containment percent ..... %

   5.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

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

SCHEDULE F—CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
		AFFILIATES		
		US INSURERS		
		POOLS AND ASSOCIATIONS		
		ALL OTHER INSURERS		

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

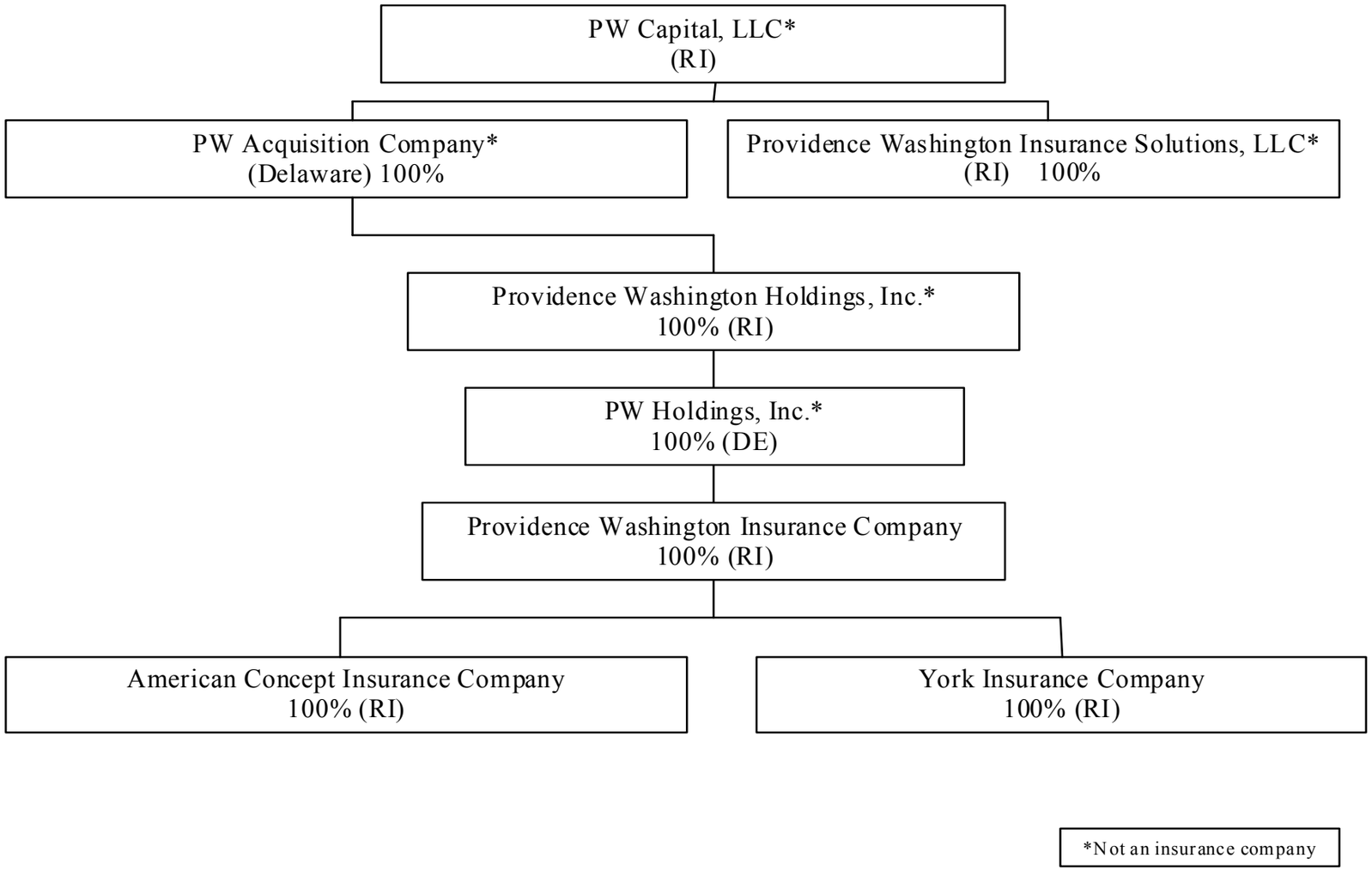
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L		0	250	71	45,601	144,274
2. Alaska AK	L		0	179,711	60,749	3,985,470	4,833,105
3. Arizona AZ	L		0		0	54	92
4. Arkansas AR	L		0		0		38
5. California CA	L		0	716	10,980	47,005	55,695
6. Colorado CO	N		0		0		0
7. Connecticut CT	L		0	71,230	47,891	2,851,462	3,623,192
8. Delaware DE	L		0		0	309,089	782,980
9. District of Columbia DC	L		0		0	(46,568)	134,298
10. Florida FL	N		0		(675)	24,465	293,893
11. Georgia GA	L		0	1,391	6,110	2,112,901	3,094,708
12. Hawaii HI	N		0		0		0
13. Idaho ID	L		0		0	1,099	1,109
14. Illinois IL	L		0	1,214	4,200	678,002	946,447
15. Indiana IN	L		0	2,624	775	763,925	617,817
16. Iowa IA	L		0		0	7	6
17. Kansas KS	L		0		0	313	298
18. Kentucky KY	L		0	5,496	8,419	627,877	360,725
19. Louisiana LA	L		0	6,852	6,720	165,705	195,088
20. Maine ME	L		0	(250)	(250)	5,091	11,183
21. Maryland MD	L		0		0	44,783	492,838
22. Massachusetts MA	L		0	68,640	9,465	1,692,335	4,257,726
23. Michigan MI	L		0	1,194	1,194	22,954	27,797
24. Minnesota MN	L		0		0	61	366
25. Mississippi MS	N		0	1,106	616	264,752	261,024
26. Missouri MO	L		0		0	776	1,458
27. Montana MT	L		0		0	20,000	20,000
28. Nebraska NE	L		0		0	15,056	15,110
29. Nevada NV	L		0		0		0
30. New Hampshire NH	N		0	(507)	696	409,875	275,278
31. New Jersey NJ	L		0	31,019	65,145	4,505,351	5,882,277
32. New Mexico NM	L		0		0		(215)
33. New York NY	L	(17)	913	741,956	2,056,922	14,119,425	26,973,469
34. North Carolina NC	N		0	1,239	2,039	510,627	586,570
35. North Dakota ND	L		0		0		0
36. Ohio OH	N		0	(1,124)	(598)	51,822	447,596
37. Oklahoma OK	L		0		0		5
38. Oregon OR	L		0	23,357	29,877	217,979	304,555
39. Pennsylvania PA	L		0	(42,314)	154,740	2,839,532	4,783,732
40. Rhode Island RI	L		0	9,837	17,722	11,753,953	12,369,427
41. South Carolina SC	N		0		0	4,485	1,673
42. South Dakota SD	L		0		0		0
43. Tennessee TN	L		0	10,766	10,426	1,106,509	1,249,152
44. Texas TX	L		0	39,627	78,768	20,025,604	11,902,439
45. Utah UT	N		0		0	19,771	63,718
46. Vermont VT	L		0		0	551	8,601
47. Virginia VA	L		0	5,664	0	730,352	647,240
48. Washington WA	L		0	28,819	24,280	804,153	892,908
49. West Virginia WV	N		0		0	1,863	5,758
50. Wisconsin WI	L		0		0	1,613	1,212
51. Wyoming WY	N		0		0		0
52. American Samoa AS	N		0		0		0
53. Guam GU	N		0		0		0
54. Puerto Rico PR	N		0		0		0
55. U.S. Virgin Islands VI	N		0		0		0
56. Northern Mariana Islands MP	N		0		0		0
57. Canada CN	L		0		0		(75,707)
58. Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59. Totals	(a) 40	(17)	913	1,188,513	2,596,282	70,735,680	86,490,955
DETAILS OF WRITE-INS							
5801.	XXX						
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	0	0	0	0	0	0

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

(a) Insert the number of L responses except for Canada and Other Alien.

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



PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	198	(60)	(30.3)	293.7
2.	Allied lines	129	(38)	(29.5)	(0.1)
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril		(159,280)	0.0	0.0
5.	Commercial multiple peril		41,735	0.0	0.0
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability - occurrence			0.0	0.0
11.2	Medical professional liability – claims made			0.0	0.0
12.	Earthquake			0.0	0.0
13.	Group accident and health			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.	Other accident and health			0.0	0.0
16.	Workers' compensation		292,817	0.0	0.0
17.1	Other liability occurrence		(38,416)	0.0	(293,476.7)
17.2	Other liability – claims made			0.0	0.0
17.3	Excess Workers' Compensation			0.0	
18.1	Products liability - occurrence			0.0	0.0
18.2	Products liability – claims made			0.0	0.0
19.1,19.2	Private passenger auto liability		180,784	0.0	0.0
19.3,19.4	Commercial auto liability		(49,930)	0.0	2,026.8
21.	Auto physical damage		(2,565)	0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety		(170)	0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	TOTALS	327	264,877	81,002.1	6,539.5
	DETAILS OF WRITE-INS				
3401.				0.0	0.0
3402.					
3403.					
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	(5)	(5)	2,766
2.	Allied Lines	(11)	(11)	1,797
3.	Farmowners multiple peril	0		0
4.	Homeowners multiple peril	0		0
5.	Commercial multiple peril	0		0
6.	Mortgage guaranty	0		0
8.	Ocean marine	0		0
9.	Inland marine	0		0
10.	Financial guaranty	0		0
11.1	Medical professional liability - occurrence	0		0
11.2	Medical professional liability – claims made	0		0
12.	Earthquake	0		0
13.	Group accident and health	0		0
14.	Credit accident and health	0		0
15.	Other accident and health	0		0
16.	Workers' compensation	0		0
17.1	Other liability occurrence	0		0
17.2	Other liability – claims made	0		0
17.3	Excess Workers' Compensation	0		
18.1	Products liability - occurrence	0		0
18.2	Products liability – claims made	0		0
19.1,19.2	Private passenger auto liability	0		0
19.3,19.4	Commercial auto liability	0		(3,650)
21.	Auto physical damage	0		0
22.	Aircraft (all perils)	0		0
23.	Fidelity	0		0
24.	Surety	0		0
26.	Burglary and theft	0		0
27.	Boiler and machinery	0		0
28.	Credit	0		0
29.	International	0		0
30.	Warranty	0		0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	TOTALS	(16)	(16)	913
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2010 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2007 + Prior	33,806	33,275	67,081	1,971	2	1,973	32,918	119	32,132	65,169	1,083	(1,022)	61
2. 2008	1	0	1	1	0	1	0	0	0	0	0	0	0
3. Subtotals 2008 + Prior	33,807	33,275	67,082	1,972	2	1,974	32,918	119	32,132	65,169	1,083	(1,022)	61
4. 2009	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Subtotals 2009 + Prior	33,807	33,275	67,082	1,972	2	1,974	32,918	119	32,132	65,169	1,083	(1,022)	61
6. 2010	XXX	XXX	XXX	XXX	0	0	XXX	0	0	0	XXX	XXX	XXX
7. Totals	33,807	33,275	67,082	1,972	2	1,974	32,918	119	32,132	65,169	1,083	(1,022)	61
8. Prior Year-End's Surplus As Regards Policyholders	34,934												

Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
1. 3.2	2. (3.1)	3. 0.1

Col. 13, Line 7 As a % of Col. 1 Line 8
4. 0.2

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 on "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 question.

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

Explanation:

1.

2.

3.

Bar Code:

1. 2 4 2 9 5 2 0 1 0 4 9 0 0 0 0 0 1

2. 2 4 2 9 5 2 0 1 0 4 5 5 0 0 0 0 1

3. 2 4 2 9 5 2 0 1 0 3 6 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

PQ003 Additional Aggregate Lines for Page 03 Line 24.
*LIAB

	1 Current Statement Date	2 December 31, Prior Year
2404. OTHER LIABILITIES	17,288	67
2497. Summary of remaining write-ins for Line 24 from Page 03		

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		0
8. Deduct current year's depreciation		0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B – VERIFICATION

Mortgage Loans

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

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	3,702,810	3,842,119
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		(139,309)
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and depreciation		0
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)	3,702,810	3,702,810
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	3,702,810	3,702,810

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	74,540,114	116,308,366
2. Cost of bonds and stocks acquired	8,552,544	3,198,789
3. Accrual of discount	8,391	44,677
4. Unrealized valuation increase (decrease)	(11,877)	(468,664)
5. Total gain (loss) on disposals	2,212	2,820,059
6. Deduct consideration for bonds and stocks disposed of	1,641,697	46,237,981
7. Deduct amortization of premium	61,775	292,244
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		832,889
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	81,387,912	74,540,114
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	81,387,912	74,540,114

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	89,321,963	88,667,514	90,007,836	(35,270)	87,946,371	0	0	89,321,963
2. Class 2 (a)	1,260,022			(1,609)	1,258,413	0	0	1,260,022
3. Class 3 (a)	0				0	0	0	0
4. Class 4 (a)	0				0	0	0	0
5. Class 5 (a)	0				0	0	0	0
6. Class 6 (a)	0				0	0	0	0
7. Total Bonds	90,581,985	88,667,514	90,007,836	(36,879)	89,204,784	0	0	90,581,985
PREFERRED STOCK								
8. Class 1	0				0	0	0	0
9. Class 2	0				0	0	0	0
10. Class 3	0				0	0	0	0
11. Class 4	0				0	0	0	0
12. Class 5	0				0	0	0	0
13. Class 6	0				0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	90,581,985	88,667,514	90,007,836	(36,879)	89,204,784	0	0	90,581,985

(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 $19,668,463 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	19,668,463	XXX	19,668,463		

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	30,921,255	29,815,442
2. Cost of short-term investments acquired	77,115,557	451,341,008
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	88,368,350	450,235,195
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)	19,668,462	30,921,255
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	19,668,462	30,921,255

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B- Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E-VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	1,499,498
2. Cost of cash equivalents acquired	2,999,413	5,946,535
3. Accrual of discount	288	3,967
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals		7,450,000
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,999,701	0
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	2,999,701	0

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

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]
0399999 - Total - Bonds - U.S. Government						0	0	0	XXX
1099999 - Total - Bonds - All Other Government						0	0	0	XXX
1799999 - Total - Bonds - U.S. States, Territories and Possessions						0	0	0	XXX
2499999 - Total - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						0	0	0	XXX
3199999 - Total - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of...						0	0	0	XXX
071813-BB-4	BAXTER INTERNATIONAL INC		03/04/2010	CREDIT SUISSE FIRST BOSTON		99,883	100,000	0	1FE
14912L-4L-2	CATERPILLAR FINANCIAL SE		03/31/2010	CITIGROUP		249,573	250,000	0	1FE
24422E-QW-2	JOHN DEERE CAPITAL CORP		03/05/2010	J.P. MORGAN		543,250	500,000	11,594	1FE
254687-AW-6	WALT DISNEY COMPANY/THE		03/10/2010	KEYBANC CAP MARKETS		541,650	500,000	5,625	1FE
291011-AT-1	EMERSON ELECTRIC CO		03/10/2010	SUSQUEHANNA FINANCIAL		119,304	111,000	1,859	1FE
36186C-BF-9	GMAC INC		03/12/2010	MORGAN STANLEY DEAN		1,523,187	1,500,000	8,067	1FE
373334-JQ-5	GEORGIA POWER COMPANY		03/09/2010	BARCLAYS AMERICAN		500,000	500,000	0	1FE
377372-AA-5	GLAXOSMITHKLINE CAP INC		03/31/2010	MF GLOBAL		532,935	500,000	10,391	1FE
428236-AV-5	HEWLETT-PACKARD CO		03/05/2010	MF GLOBAL		543,280	500,000	6,465	1FE
438516-AW-6	HONEYWELL INTERNATIONAL		03/10/2010	BANK AMERICA		534,060	500,000	826	1FE
494368-AX-1	KIMBERLY-CLARK CORP		03/05/2010	JEFFERIES & CO		546,790	500,000	1,736	1FE
66989H-AB-4	NOVARTIS CAPITAL CORP		03/09/2010	J.P. MORGAN		174,767	175,000	0	1FE
68389X-AF-2	ORACLE CORP		03/05/2010	KEYBANC CAP MARKETS		523,190	500,000	3,229	1FE
69371R-J7-2	PACCAR FINANCIAL CORP		03/05/2010	CREDIT SUISSE FIRST BOSTON		499,710	500,000	2,275	1FE
931422-AD-1	WALGREEN CO		03/10/2010	KEYBANC CAP MARKETS		546,835	500,000	2,979	1FE
89352H-AA-7	TRANS-CANADA PIPELINES	A	03/31/2010	MF GLOBAL		525,590	500,000	6,167	1FE
25244S-AD-3	DIAGEO FINANCE BV	F	03/10/2010	RBC DOMINION SECURITIES - US		548,540	500,000	12,528	1FE
3899999 - Total - Bonds - Industrial, Misc.						8,552,544	8,136,000	73,741	XXX
4199999 - Total - Bonds - Credit Tenant Loans						0	0	0	XXX
4899999 - Total - Bonds - Hybrid Securities						0	0	0	XXX
5599999 - Total - Bonds - Parent, Subsidiaries, Affiliates						0	0	0	XXX
8399997 - Total - Bonds - Part 3						8,552,544	8,136,000	73,741	XXX
8399999 - Total - Bonds						8,552,544	8,136,000	73,741	XXX
8499999 - Total - Preferred Stocks - Industrial, Misc.						0	XXX	0	XXX
8599999 - Total - Preferred Stocks - Parent, Subsidiaries, Affiliates						0	XXX	0	XXX
8999997 - Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999999 - Total - Preferred Stocks						0	XXX	0	XXX
9099999 - Total - Common Stocks - Industrial, Misc.						0	XXX	0	XXX
9199999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates						0	XXX	0	XXX
9299999 - Total - Common Stocks - Mutual Funds						0	XXX	0	XXX
9399999 - Total - Common Stocks - Money Market Mutual Funds						0	XXX	0	XXX
9799997 - Total - Common Stocks - Part 3						0	XXX	0	XXX
9799999 - Total - Common Stocks						0	XXX	0	XXX
9899999 - Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						8,552,544	XXX	73,741	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....0 .

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	Maturity Date	NAIC Desig-nation or Market Indicator (a)
36200A-QN-2	GN 595461		03/01/2010	MBS PAYMENT		103	103	105	103	0	0	0	0	0	103	0	0	0	1	04/01/2031	1
36200B-3W-5	GN 596713		03/01/2010	MBS PAYMENT		22,029	22,029	22,511	22,038	0	(9)	0	(9)	0	22,029	0	0	0	132	12/01/2031	1
36200B-6C-6	GN 596767		03/01/2010	MBS PAYMENT		4,178	4,178	4,269	4,178	0	0	0	0	0	4,178	0	0	0	21	02/01/2032	1
36200B-6N-2	GN 596777		03/01/2010	MBS PAYMENT		6,978	6,978	7,130	6,980	0	(2)	0	(2)	0	6,978	0	0	0	43	11/01/2031	1
36200D-2B-8	GN 598470		03/01/2010	MBS PAYMENT		112	112	115	112	0	0	0	0	0	112	0	0	0	1	10/01/2031	1
36200E-HZ-7	GN 598848		03/01/2010	MBS PAYMENT		1,858	1,858	1,898	1,858	0	0	0	0	0	1,858	0	0	0	17	11/01/2031	1
36201F-WW-3	GN 582161		03/01/2010	MBS PAYMENT		6,322	6,322	6,427	6,323	0	0	0	0	0	6,322	0	0	0	69	02/01/2032	1
36201P-5K-7	GN 589550		03/01/2010	MBS PAYMENT		326	326	334	327	0	0	0	0	0	326	0	0	0	2	10/01/2031	1
36201S-NW-5	GN 591805		03/01/2010	MBS PAYMENT		152	152	155	152	0	0	0	0	0	152	0	0	0	1	10/01/2031	1
36201V-WZ-1	GN 594764		03/01/2010	MBS PAYMENT		78	78	80	78	0	0	0	0	0	78	0	0	0	1	12/01/2031	1
36202D-ZC-8	G2 3439		03/01/2010	MBS PAYMENT		29,019	29,019	29,835	29,035	0	(16)	0	(16)	0	29,019	0	0	0	209	03/01/2018	1
36202E-XB-0	G2 4274		03/01/2010	MBS PAYMENT		248,400	248,400	253,757	248,606	0	(205)	0	(205)	0	248,400	0	0	0	1,647	08/01/2023	1
36202E-XS-3	G2 4289		03/01/2010	MBS PAYMENT		121,070	121,070	121,353	121,076	0	(6)	0	(6)	0	121,070	0	0	0	830	08/01/2038	1
36202E-XT-1	G2 4290		03/01/2010	MBS PAYMENT		231,677	231,677	235,550	231,791	0	(114)	0	(114)	0	231,677	0	0	0	1,855	08/01/2038	1
36203L-F8-0	GN 352191		03/01/2010	MBS PAYMENT		739	739	753	739	0	0	0	0	0	739	0	0	0	9	02/01/2022	1
36203L-SH-6	GN 352520		03/01/2010	MBS PAYMENT		2,381	2,381	2,439	2,382	0	(1)	0	(1)	0	2,381	0	0	0	28	09/01/2021	1
36203N-6T-0	GN 354682		03/01/2010	MBS PAYMENT		9,559	9,559	9,833	9,563	0	(5)	0	(5)	0	9,559	0	0	0	92	11/01/2021	1
36204K-FG-3	GN 371967		03/01/2010	MBS PAYMENT		427	427	439	427	0	0	0	0	0	427	0	0	0	5	05/01/2023	1
36208C-FW-2	GN 446681		03/01/2010	MBS PAYMENT		243	243	243	243	0	0	0	0	0	243	0	0	0	3	02/01/2027	1
36209F-CW-7	GN 469985		03/01/2010	MBS PAYMENT		894	894	926	894	0	0	0	0	0	894	0	0	0	9	03/01/2027	1
36209H-4E-2	GN 472521		03/01/2010	MBS PAYMENT		498	498	516	498	0	0	0	0	0	498	0	0	0	5	08/01/2026	1
36210F-D9-4	GN 490728		03/01/2010	MBS PAYMENT		766	766	793	766	0	0	0	0	0	766	0	0	0	8	03/01/2027	1
36212D-5G-0	GN 531047		03/01/2010	MBS PAYMENT		6,673	6,673	6,819	6,674	0	0	0	0	0	6,673	0	0	0	38	11/01/2031	1
36213A-CC-6	GN 548267		03/01/2010	MBS PAYMENT		32	32	33	32	0	0	0	0	0	32	0	0	0	0	01/01/2032	1
36213E-3U-8	GN 552611		03/01/2010	MBS PAYMENT		166	166	169	166	0	0	0	0	0	166	0	0	0	2	02/01/2031	1
36213J-DP-7	GN 555510		03/01/2010	MBS PAYMENT		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2030	1
36213J-GP-4	GN 555606		03/01/2010	MBS PAYMENT		2	2	2	2	0	0	0	0	0	2	0	0	0	0	05/01/2031	1
36213L-PR-5	GN 557632		03/01/2010	MBS PAYMENT		9	9	9	9	0	0	0	0	0	9	0	0	0	0	10/01/2028	1
36295P-X4-9	GN 676699		03/01/2010	MBS PAYMENT		51,791	51,791	52,900	51,801	0	(10)	0	(10)	0	51,791	0	0	0	294	08/01/2022	1
36295U-DH-1	GN 680604		03/01/2010	MBS PAYMENT		232,818	232,818	237,802	232,874	0	(55)	0	(55)	0	232,818	0	0	0	1,112	09/01/2022	1
36296K-K8-4	GN 693419		03/01/2010	MBS PAYMENT		53,910	53,910	55,064	53,948	0	(38)	0	(38)	0	53,910	0	0	0	462	05/01/2023	1
36296X-DV-3	GN 704016		03/01/2010	MBS PAYMENT		59,244	59,244	60,577	59,254	0	(11)	0	(11)	0	59,244	0	0	0	329	07/01/2023	1
0399999 - Bonds - U.S. Governments						1,092,457	1,092,457	1,112,841	1,092,932	0	(475)	0	(475)	0	1,092,457	0	0	0	7,225	XXX	XXX
1099999 - Bonds - All Other Governments						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
31280V-DY-6	FG D91919		03/01/2010	MBS PAYMENT		171	171	171	171	0	0	0	0	0	171	0	0	0	2	06/01/2017	1
31335H-GK-3	FG C90202		03/01/2010	MBS PAYMENT		822	822	823	822	0	0	0	0	0	822	0	0	0	9	06/01/2017	1
31371G-GY-0	FN 251415		03/01/2010	MBS PAYMENT		59	59	58	59	0	0	0	0	0	59	0	0	0	1	03/01/2017	1
31377G-5Y-6	FN 377163		03/01/2010	MBS PAYMENT		158	158	157	158	0	0	0	0	0	158	0	0	0	2	03/01/2017	1
31377G-6A-7	FN 377165		03/01/2010	MBS PAYMENT		135	135	133	135	0	0	0	0	0	135	0	0	0	1	03/01/2017	1
31378L-AL-6	FN 401511		03/01/2010	MBS PAYMENT		299	299	295	299	0	0	0	0	0	299	0	0	0	3	06/01/2014	1
31379X-WU-5	FN 432759		03/01/2010	MBS PAYMENT		10,744	10,744	10,919	10,745	0	(1)	0	(1)	0	10,744	0	0	0	63	03/01/2028	1
31388A-RT-3	FN 599098		03/01/2010	MBS PAYMENT		214	214	214	214	0	0	0	0	0	214	0	0	0	2	06/01/2029	1
31388N-DC-7	FN 609499		03/01/2010	MBS PAYMENT		195	195	196	195	0	0	0	0	0	195	0	0	0	2	04/01/2031	1
31388Q-KN-8	FN 611501		03/01/2010	MBS PAYMENT		130	130	131	130	0	0	0	0	0	130	0	0	0	1	05/01/2029	1
31388Q-WN-5	FN 611853		01/01/2010	MBS PAYMENT		23,104	23,104	23,147	23,133	0	(29)	0	(29)	0	23,104	0	0	0	125	01/01/2010	1
31388U-K6-6	FN 615117		03/01/2010	MBS PAYMENT		37	37	37	37	0	0	0	0	0	37	0	0	0	0	06/01/2030	1
38374E-Q7-5	GNR 2003-110 HA		03/01/2010	MBS PAYMENT		34,547	34,547	35,195	34,547	0	0	0	0	0	34,547	0	0	0	278	04/01/2010	1
38374L-5G-2	GNR 2005-60 WG		03/01/2010	MBS PAYMENT		108,556	108,556	110,456	108,604	0	(48)	0	(48)	0	108,556	0	0	0	900	04/01/2019	1
38375K-FT-4	GNR 2007-33 AM		03/01/2010	MBS PAYMENT		102,076	102,076	101,087	102,048	0	28	0	28	0	102,076	0	0	0	830	08/01/2011	1
3199999 - Total - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of...						281,247	281,247	283,018	281,297	0	(50)	0	(50)	0	281,247	0	0	0	2,221	XXX	XXX
073919-AN-2	SACO 1997-2 AWAC		03/03/2010	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	1,285	08/01/2036	1FE
12489W-MW-1	CBASS 2005-CB5 AF2		03/01/2010	MBS PAYMENT		48,833	48,833	48,091	48,816	0	16	0	16	0	48,833	0	0	0	393	11/01/2014	1Z
361849-ZR-6	GMACC 2003-C3 A2		03/01/2010	MBS PAYMENT		17,459	17,459	17,273	17,450	0	8	0	8	0	17,459	0	0	0	128	04/01/2010	1FE
41283X-AC-3	HDMOT 2008-1 A3A		03/15/2010	MBS PAYMENT		115,939	115,939	115,925	115,751	0	189	0	189	0	115,939	0	0	0	977	06/15/2011	1FE
74923P-AA-1	RAMP 2007-RZ1 A1		03/25/2010	MBS PAYMENT		30,725	30,725	30,725	30,725	0	0	0	0	0	30,725	0	0	0	14	01/25/2011	1Z
76110W-UK-0	RASC 2003-KS9 AI4		03/01/2010	MBS PAYMENT		55,037	55,037	52,825	52,825	0	0	0	0	0	52,825	2,212	2,212	2,212	407	10/01/2015	1Z
3899999 - Bonds - Industrial and Miscellaneous						267,993	267,993	264,840	265,568	0	213	0	213	0	265,781	0	2,212	2,212	3,205	XXX	XXX
4199999 - Bonds - Credit Tenant Loans						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4899999 - Total - Bonds - Hybrid Securities						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5599999 - Bonds - Parent, Subsidiaries and Affiliates						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8399997 - Bonds - Part 4						1,641,697	1,641,697	1,660,699	1,639,797	0	(312)	0	(312)	0	1,639,485	0	2,212	2,212	12,650	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	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	Maturity Date	NAIC Desig-nation or Market Indicator (a)
8399999 - Total - Bonds						1,641,697	1,641,697	1,660,699	1,639,797	0	(312)	0	(312)	0	1,639,485	0	2,212	2,212	12,650	XXX	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8599999 - Preferred Stocks - Parent, Subsidiaries and Affiliates						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999997 - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999999 - Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9099999 - Common Stocks - Industrial and Miscellaneous						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9199999 - Common Stocks - Parent, Subsidiaries and Affiliates						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9299999 - Common Stocks - Mutual Funds						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9399999 - Common Stocks - Money Market Mutual Funds						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997 - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799999 - Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999 - Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 Totals						1,641,697	XXX	1,660,699	1,639,797	0	(312)	0	(312)	0	1,639,485	0	2,212	2,212	12,650	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ..... 0 .

Schedule DB - Part A - Section 1

NONE

Sch. DB - Pt. A - Sn. 1 - Footnote (a)

NONE

Schedule DB - Part B - Section 1

NONE

Sch. DB - Pt. B - Sn. 1 - Footnotes

NONE

Schedule DB - Part D

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
					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	*
Bank of America.....Providence, RI.....					1,748,095	938,152	3,953,058	XXX
0199998 Deposits in .....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	1		9,176	13,362	18,329	XXX
0199999 Totals - Open Depositories	XXX	XXX	1		1,757,271	951,514	3,971,387	XXX
0399999 Total Cash on Deposit	XXX	XXX	1		1,757,271	951,514	3,971,387	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	1		1,757,271	951,514	3,971,387	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
AMERICAN HONDA FINANCE		03/09/2010	0.180	05/07/2010	1,499,730		173
CHEVRON FUNDING CORP		03/09/2010	0.120	04/07/2010	1,499,970		115
3299999 - Industrial and Miscellaneous - Issuer Obligations					2,999,700		288
3899999 - Total - Industrial and Miscellaneous Bonds					2,999,700		288
7799999 - Total - Issuer Obligations					2,999,700		288
8399999 - Total - Bonds					2,999,700	0	288
8699999 Totals					2,999,700	0	288