4 5 0 5 5 2 0 0 6 2 0 1 0 0 1 0 1

QUARTERLY STATEMENT

AS OF MARCH 31, 2006

OF THE CONDITION AND AFFAIRS OF THE

COVENTRY INSURANCE COMPANY

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 45055 Employer's ID Number 05-0420799

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

Country of Domicile US

Incorporated/Organized June 6, 1986 Commenced Business June 6, 1986

Statutory Home Office 10 JEFFERSON BLVD, WARWICK, Rhode Island 02888
(Street and Number, City or Town, State and Zip Code)

Main Administrative Office 30 PARK AVENUE, MANHASSET, New York 11030 (Street and Number, City or Town, State and Zip Code) 516-365-7440X124 (Area Code) (Telephone Number)

Mail Address 30 PARK AVENUE, MANHASSET, New York 11030
(Street and Number or P.O. Box, City or Town, State and Zip Code)

Primary Location of Books and Records 30 PARK AVENUE, MANHASSET, New York 11030
(Street and Number, City or Town, State and Zip Code)
(Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact MYRON SELIG ROSS (Name) 561-369-2962 (Area Code) (Telephone Number) (Extension)

MBROSS1@BELLSOUTH.NET (E-Mail Address) 561-733-5891 (Fax Number)

Policyowner Relations Contact N/A
(Street and Number, City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)

OFFICERS

1. WILLIAM A BATTISTINI (PRESIDENT)
2. EUCLID F MAGGIANI (SECRETARY)
3. EUCLID F MAGGIANI (TREASURER)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

WILLIAM A BATTISTINI
MARK MAHER
MICHAEL A ORLANDO
EUCLID F MAGGIANI
MICHAEL P ORLANDO

State of New York
County of NASSAU } 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.

WILLIAM A BATTISTINI PRESIDENT	EUCLID F MAGGIANI SECRETARY	EUCLID F MAGGIANI TREASURER

Subscribed and sworn to before me this
day of May, 2006

a. Is this an original filing? Yes (X) No ( )
b. If no: 1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	949,259	0	949,259	396,257
2. Stocks:				
2.1 Preferred stocks	170,720	0	170,720	152,295
2.2 Common stocks	446,736	0	446,736	427,750
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 15,146), cash equivalents ($ 0) and short-term investments ($ 0)	15,146	0	15,146	557,300
6. Contract loans (including $ 0 premium notes)	0	0	0	0
7. Other invested assets	0	0	0	0
8. Receivables for securities	0	0	0	0
9. Aggregate write-ins for invested assets	0	0	0	0
10. Subtotals, cash and invested assets (Line 1 to Line 9)	1,581,861	0	1,581,861	1,533,602
11. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
12. Investment income due and accrued	7,014	0	7,014	7,982
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	0	0	0	0
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
13.3 Accrued retrospective premiums	0	0	0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	0	0	0	0
14.2 Funds held by or deposited with reinsured companies	0	0	0	0
14.3 Other amounts receivable under reinsurance contracts	0	0	0	0
15. Amounts receivable relating to uninsured plans	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
16.2 Net deferred tax asset	0	0	0	0
17. Guaranty funds receivable or on deposit	0	0	0	0
18. Electronic data processing equipment and software	0	0	0	0
19. Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates	0	0	0	0
22. Health care ($ 0) and other amounts receivable	0	0	0	0
23. Aggregate write-ins for other than invested assets	0	0	0	0
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 10 to Line 23)	1,588,875	0	1,588,875	1,541,584
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
26. Totals (Line 24 and Line 25)	1,588,875	0	1,588,875	1,541,584
DETAILS OF WRITE-INS				
0901.	0	0	0	0
0902.	0	0	0	0
0903.	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Line 0901 through Line 0903 plus Line 0998) (Line 9 above)	0	0	0	0
2301.	0	0	0	0
2302.	0	0	0	0
2303.	0	0	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Line 2301 through Line 2303 plus Line 2398) (Line 23 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 0)	0	0
2.	Reinsurance payable on paid losses and loss adjustment expenses	0	0
3.	Loss adjustment expenses	0	0
4.	Commissions payable, contingent commissions and other similar charges	0	0
5.	Other expenses (excluding taxes, licenses and fees)	0	1,250
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	0	818
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	2,100	1,208
7.2	Net deferred tax liability	0	0
8.	Borrowed money $ 0 and interest thereon $ 0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 0 and including warranty reserves of $ 0)	0	0
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	0	0
12.	Ceded reinsurance premiums payable (net of ceding commissions)	0	0
13.	Funds held by company under reinsurance treaties	0	0
14.	Amounts withheld or retained by company for account of others	0	0
15.	Remittances and items not allocated	0	0
16.	Provision for reinsurance	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Payable for securities	0	0
21.	Liability for amounts held under uninsured plans	0	0
22.	Capital notes $ 0 and interest thereon $ 0	0	0
23.	Aggregate write-ins for liabilities	0	0
24.	Total liabilities excluding protected cell liabilities (Line 1 through Line 23)	2,100	3,276
25.	Protected cell liabilities	0	0
26.	Total liabilities (Line 24 and Line 25)	2,100	3,276
27.	Aggregate write-ins for special surplus funds	0	0
28.	Common capital stock	232,485	232,485
29.	Preferred capital stock	0	0
30.	Aggregate write-ins for other than special surplus funds	0	0
31.	Surplus notes	0	0
32.	Gross paid in and contributed surplus	1,525,000	1,525,000
33.	Unassigned funds (surplus)	(170,710)	(219,177)
34.	Less treasury stock, at cost:		
	34.1 0 shares common (value included in Line 28 $ 0)	0	0
	34.2 0 shares preferred (value included in Line 29 $ 0)	0	0
35.	Surplus as regards policyholders (Line 27 through Line 33, less Line 34)	1,586,775	1,538,308
36.	Totals	1,588,875	1,541,584
DETAILS OF WRITE-INS			
2301.		0	0
2302.		0	0
2303.		0	0
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0
2399.	Totals (Line 2301 through Line 2303 plus Line 2398) (Line 23 above)	0	0
2701.		0	0
2702.		0	0
2703.		0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Line 2701 through Line 2703 plus Line 2798) (Line 27 above)	0	0
3001.		0	0
3002.		0	0
3003.		0	0
3098.	Summary of remaining write-ins for Line 30 from overflow page	0	0
3099.	Totals (Line 3001 through Line 3003 plus Line 3098) (Line 30 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 $ 0)	0	0	0
1.2 Assumed (written $ 0)	0	0	0
1.3 Ceded (written $ 0)	0	0	0
1.4 Net (written $ 0)	0	0	0
DEDUCTIONS:			
2. Losses incurred (current accident year $ 0):			
2.1 Direct	0	0	0
2.2 Assumed	0	0	0
2.3 Ceded	0	0	0
2.4 Net	0	0	0
3. Loss expenses incurred	0	0	0
4. Other underwriting expenses incurred	0	0	0
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Line 2 through Line 5)	0	0	0
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	0	0	0
INVESTMENT INCOME			
9. Net investment income earned	13,904	9,162	32,256
10. Net realized capital gains (losses) less capital gains tax of $ 0	0	(5,987)	(6,825)
11. Net investment gain (loss) (Line 9 plus Line 10)	13,904	3,175	25,431
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 0 amount charged off $ 0)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	0	0	0
15. Total other income (Line 12 through Line 14)	0	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 8 plus Line 11 plus Line 15)	13,904	3,175	25,431
17. Dividends to policyholders	0	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)	13,904	3,175	25,431
19. Federal and foreign income taxes incurred	74	1,200	1,208
20. Net income (Line 18 minus Line 19) (to Line 22)	13,830	1,975	24,223
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,538,308	1,581,155	1,581,155
22. Net income (from Line 20)	13,830	1,975	24,223
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of $ 0	34,637	(15,118)	(67,070)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	0	0	0
27. Change in nonadmitted assets	0	0	0
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Line 22 through Line 37)	48,467	(13,143)	(42,847)
39. Surplus as regards policyholders, as of statement date (Line 21 plus Line 38)	1,586,775	1,568,012	1,538,308
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Line 0501 through Line 0503 plus Line 0598) (Line 5 above)	0	0	0
1401.	0	0	0
1402.	0	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Line 1401 through Line 1403 plus Line 1498) (Line 14 above)	0	0	0
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Line 3701 through Line 3703 plus Line 3798) (Line 37 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	0	0
2. Net investment income	13,449	24,274
3. Miscellaneous income	0	0
4. Total (Line 1 through Line 3)	13,449	24,274
5. Benefit and loss related payments	0	0
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	0	0
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) $ 0 net of tax on capital gains (losses)	0	0
10. Total (Line 5 through Line9)	0	0
11. Net cash from operations (Line 4 minus Line 10)	13,449	24,274
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	0	85,595
12.2 Stocks	4,641	0
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalants and short-term investments	0	31,715
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	4,641	117,310
13. Cost of investments acquired (long-term only):		
13.1 Bonds	558,025	221,403
13.2 Stocks	2,219	325,502
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	0	0
13.7 Total investments acquired (Line 13.1 through Line 13.6)	560,244	546,905
14. Net increase or (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(555,603)	(429,595)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	0	0
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	0	0
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(542,154)	(405,321)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	557,300	962,621
19.2 End of period (Line 18 plus Line 19.1)	15,146	557,300

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

20.0001	0	0
20.0002	0	0
20.0003	0	0
20.0004	0	0
20.0005	0	0
20.0006	0	0
20.0007	0	0
20.0008	0	0
20.0009	0	0
20.0010	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE #

4. DISCOUNTINUED OPERATIONS-NONE

5. INVESTMENTS:

A. MORTGAGE LOANS-NONE
B. DEBT RESTRUCTURING-NONE

6. INCOME TAXES:

A. COMPONENTS OF THE NET DEFERRED TAX ASSETS/LIABILITIES-NONE
B. CURRENT INCOME TAX COMPONENTS-CURRENT YEARS EXPENSE $ 74

C. SIGNIFICANT BOOK TO TAX ADJUSTMENTS-NONE

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES-NONE

12. RETIREMENT PLANS,DEFERRED COMPENSATION,POST EMPLOYMENT BENEFITS AND OTHER POSTRETIREMENT BENEFIT PLANS-NONE

13. CAPITAL AND SURPLUS,DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS:

A. THE PORTION OF THE UNASSIGNED FUNDS (SURPLUS) REPRESENTED OR REDUCED BY EACH ITEM IS AS FOLLOWS:
1. UNREALIZED LOSSES $111,145

14. CONTINGENCIES-NONE

15. LEASES-NONE

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK-NONE

17. SALE,TRANSFER AND SERVICEING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES-NONE

18. GAINS OR LOSS TO THE REPORTING ENTITY FROM UNINSURED ACCIDENT & HEALTH PLANS AND THE UNINSURED PORTION OR PARTIALLY INSURED PLANS-NONE

22. REINSURANCE-NONE

23. RETROSPECTIVELY RATED CONTRACTS SUBJECT TO REDETERMINATION-NONE

26. STRUCTURED SETTLEMENTS-NONE

28. TABULAR DISCOUNTS-NONE

29. ASBESTOS/ENVIRONMENTAL RESERVE-NONE

31. FINANCIAL TY INSURANCE EXPOSURE-NONE

GENERAL INTERROGATORIES

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

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: .....
If not previously filed, furnish herewith a certified copy of the instrument as amended.

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 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 ( ) N/A (X)

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. .....

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. .....

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). .....

6.4 By what department or departments?

.....
.....

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? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) 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

FINANCIAL

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

9.2 If yes, indicate the amounts receivable from parent included in the Page 2 amount: $ 0

GENERAL INTERROGATORIES (continued)

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

INVESTMENT

10.1 Has there been any change in the reporting entity's own preferred or common stock? Yes ( ) No (X)

10.2 If yes, explain

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: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes ( ) No (X)

14.2 If yes, please complete the following:

	1 Prior Year-End Book/ Adjusted Carrying Value	2 Current Quarter Statement Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 0	$ 0
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Line 14.21 to Line 14.26)	$ 0	$ 0
14.28 Total Investment in Parent included in Line 14.21 to Line 14.26 above	$ 0	$ 0

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.

16. Excluding items in Schedule E, 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 Part 1-General, Section IV.H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes ( ) No (X)

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

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 brokers/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES - Line 4.2 (Continued)

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

Companies that have ceased to exist as a result of the merger or consolidation.
N/A
4.2 - Companies that have ceased to exist as a result of the merger or consolidation.

GENERAL INTERROGATORIES - Line 8.4 (Continued)

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

GENERAL INTERROGATORIES - Line 16.1 (continued)

1 Name of Custodian(s)	2 Custodian Address

GENERAL INTERROGATORIES - Line 16.2 (continued)

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

GENERAL INTERROGATORIES - Line 16.4 (continued)

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

GENERAL INTERROGATORIES - Line 16.5 (continued)

1 Central Registration Depository	2 Name(s)	3 Address

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY AND 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 ( ) N/A (X)

   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting 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 cancelled? 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 Discount Schedule.

GENERAL INTERROGATORIES - LINE 4.2

1	2	3	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
•										
N/A	0.000	0.000	0	0	0	0	0	0	0	0
04.2999 - TOTAL			0	0	0	0	0	0	0	0

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December	0	0
2. Increase (decrease) by adjustment	0	0
3. Cost of acquired	0	0
4. Cost of additions to and permanent improv	0	0
5. Total profit (loss) on sales	0	0
6. Increase (decrease) by foreign exchange	0	0
7. Amount received on sales	0	0
8. Book/adjusted carrying value at end of cu	0	0
9. Total valuation allowance	0	0
10. Subtotal (Line 8 plus Line 9)	0	0
11. Total nonadmitted amounts	0	0
12. Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	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 on mortgages owned, December 31 of prior year	0	0
2. Amount loaned during period:		
2.1. Actual cost at time of acquisitions	0	0
2.2. Additional investment made after a	0	0
3. Accrual of discount and mortgage interest	0	0
4. Increase (decrease) by adjustment	0	0
5. Total profit (loss) on sale	0	0
6. Amounts paid on account or in full during t	0	0
7. Amortization of premium	0	0
8. Increase (decrease) by foreign exchange	0	0
9. Book value/recorded investment excluding	0	0
10. Total valuation allowance	0	0
11. Subtotal (Line 9 plus Line 10)	0	0
12. Total nonadmitted amounts	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	0	0

SCHEDULE BA - VERIFICATION

Other Invested Assets

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term	0	0
2. Cost of acquisitions during period:		
2.1. Actual cost at time of acquisitions	0	0
2.2. Additional investment made after a	0	0
3. Accrual of discount	0	0
4. Increase (decrease) by adjustment	0	0
5. Total profit (loss) on sale	0	0
6. Amounts paid on account or in full during t	0	0
7. Amortization of premium	0	0
8. Increase (decrease) by foreign exchange	0	0
9. Book/adjusted carrying value of long-term	0	0
10. Total valuation allowance	0	0
11. Subtotal (Line 9 plus Line 10)	0	0
12. Total nonadmitted amounts	0	0
13. Statement value of long term invested assets at end of current period (Page 2, Line 7, Column 3)	0	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	976,302	611,076
2. Cost of bonds and stocks acquired	560,244	546,905
3. Accrual of discount	0	0
4. Increase (decrease) by adjustment	34,810	(89,259)
5. Increase (decrease) by foreign exchange adjustment	0	0
6. Total profit (loss) on disposal	0	(6,825)
7. Consideration for bonds and stocks disposed of	4,641	85,595
8. Amortization of premium	0	0
9. Book/adjusted carrying value, current period	1,566,715	976,302
10. Total valuation allowance	0	0
11. Subtotal (Line 9 plus Line 10)	1,566,715	976,302
12. Total nonadmitted amounts	0	0
13. Statement value	1,566,715	976,302

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	932,847	560,244	550,374	6,542	949,259	0	0	932,847
2. Class 2	0	0	0	0	0	0	0	0
3. Class 3	0	0	0	0	0	0	0	0
4. Class 4	0	0	0	0	0	0	0	0
5. Class 5	0	0	0	0	0	0	0	0
6. Class 6	0	0	0	0	0	0	0	0
7. Total Bonds	932,847	560,244	550,374	6,542	949,259	0	0	932,847
PREFERRED STOCK								
8. Class 1	152,295	0	0	18,425	170,720	0	0	152,295
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	152,295	0	0	18,425	170,720	0	0	152,295
15. Total Bonds and Preferred Stock	1,085,142	560,244	550,374	24,967	1,119,979	0	0	1,085,142

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	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
8299999 Totals	NONE		0	0	0

SCHEDULE DA - PART 2 - VERIFICATION

Short-Term Investments Owned

	1 Year To Date	2 Prior Year Ended December 31
1. Book / adjusted carrying value, December 31 of prior year	536,590	328,611
2. Cost of short-term investments acquired	0	663,992
3. Increase (decrease) by adjustment	0	0
4. Increase (decrease) by foreign exchange adjustment	0	15,987
5. Total profit (loss) on disposal of short-term investments	0	0
6. Consideration received on disposal of short-term investments	536,590	472,000
7. Book / adjusted carrying value, current period	0	536,590
8. Total valuation allowance	0	0
9. Subtotal (Line 7 plus Line 8)	0	536,590
10. Total nonadmitted amounts	0	0
11. Statement value (Line 9 minus Line 10)	0	536,590
12. Income collected during period	13,478	1,962
13. Income earned during period	13,478	3,130

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description

NONE

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replicated Asset Statement Value	XXX					0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions					0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria					0	0	0	0	0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX					0	XXX	0	XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

NONE

Page 14

Schedule F - Ceded Reinsurance

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.		1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	No	0	0	0	0	0	0
2. Alaska	AK	No	0	0	0	0	0	0
3. Arizona	AZ	No	0	0	0	0	0	0
4. Arkansas	AR	No	0	0	0	0	0	0
5. California	CA	No	0	0	0	0	0	0
6. Colorado	CO	No	0	0	0	0	0	0
7. Connecticut	CT	No	0	0	0	0	0	0
8. Delaware	DE	No	0	0	0	0	0	0
9. District of Columbia	DC	No	0	0	0	0	0	0
10. Florida	FL	No	0	0	0	0	0	0
11. Georgia	GA	No	0	0	0	0	0	0
12. Hawaii	HI	No	0	0	0	0	0	0
13. Idaho	ID	No	0	0	0	0	0	0
14. Illinois	IL	No	0	0	0	0	0	0
15. Indiana	IN	No	0	0	0	0	0	0
16. Iowa	IA	No	0	0	0	0	0	0
17. Kansas	KS	No	0	0	0	0	0	0
18. Kentucky	KY	No	0	0	0	0	0	0
19. Louisiana	LA	No	0	0	0	0	0	0
20. Maine	ME	No	0	0	0	0	0	0
21. Maryland	MD	No	0	0	0	0	0	0
22. Massachusetts	MA	No	0	0	0	0	0	0
23. Michigan	MI	No	0	0	0	0	0	0
24. Minnesota	MN	No	0	0	0	0	0	0
25. Mississippi	MS	No	0	0	0	0	0	0
26. Missouri	MO	No	0	0	0	0	0	0
27. Montana	MT	No	0	0	0	0	0	0
28. Nebraska	NE	No	0	0	0	0	0	0
29. Nevada	NV	No	0	0	0	0	0	0
30. New Hampshire	NH	No	0	0	0	0	0	0
31. New Jersey	NJ	No	0	0	0	0	0	0
32. New Mexico	NM	No	0	0	0	0	0	0
33. New York	NY	No	0	0	0	0	0	0
34. North Carolina	NC	No	0	0	0	0	0	0
35. North Dakota	ND	No	0	0	0	0	0	0
36. Ohio	OH	No	0	0	0	0	0	0
37. Oklahoma	OK	No	0	0	0	0	0	0
38. Oregon	OR	No	0	0	0	0	0	0
39. Pennsylvania	PA	No	0	0	0	0	0	0
40. Rhode Island	RI	Yes	0	0	0	0	0	0
41. South Carolina	SC	No	0	0	0	0	0	0
42. South Dakota	SD	No	0	0	0	0	0	0
43. Tennessee	TN	No	0	0	0	0	0	0
44. Texas	TX	No	0	0	0	0	0	0
45. Utah	UT	No	0	0	0	0	0	0
46. Vermont	VT	No	0	0	0	0	0	0
47. Virginia	VA	No	0	0	0	0	0	0
48. Washington	WA	No	0	0	0	0	0	0
49. West Virginia	WV	No	0	0	0	0	0	0
50. Wisconsin	WI	No	0	0	0	0	0	0
51. Wyoming	WY	No	0	0	0	0	0	0
52. American Samoa	AS	No	0	0	0	0	0	0
53. Guam	GU	No	0	0	0	0	0	0
54. Puerto Rico	PR	No	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	No	0	0	0	0	0	0
56. Northern Mariana Islands	MP	No	0	0	0	0	0	0
57. Canada	CN	No	0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Totals		(a) 1	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5801.		XXX	0	0	0	0	0	0
5802.		XXX	0	0	0	0	0	0
5803.		XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
5899. TOTALS (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)		XXX	0	0	0	0	0	0

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NONE

Page 17

Part 1 - Loss Experience

NONE

Part 2 - Direct Premiums Written

NONE

Page 18

Part 3 - Loss and Loss Adjustment Expense Reserves

NONE

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.

	Responses
1. Will the Trusted Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO

EXPLANATION:

NONE REQUIRED

BARCODE:

Document Identifier 490:

4 5 0 5 5 2 0 0 6 4 9 0 0 0 0 0 1

2. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?	NO

EXPLANATION:

NO MEDICAL MALPRACTICE WRITTEN

BARCODE:

Document Identifier 450:

4 5 0 5 5 2 0 0 6 4 5 0 0 0 0 0 1

Page E01

Sch. A, Pt. 2, Real Estate Acquired

NONE

Sch. A, Pt. 3, Real Estate Sold

NONE

Page E02

Schedule B, Part 1, Mortgage Loans Acquired

NONE

Schedule B, Part 2, Mortgage Loans Sold

NONE

Page E03

Sch. BA, Pt. 1, Other Long-Term Invested Assets Acquired

NONE

Sch. BA, Pt. 2, Other Long-Term Invested Assets Sold

NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company 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)
Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
12667G-MX-8	C WALT SER 2005-6		01/10/2006	OPPENHEIMER & CO		7,845	8,000.00	11	1
12669G-TE-1	WAMU SER 2005-6		02/06/2006	OPPNHEIMER & CO INC.		6,813	7,000.00	5	1
31395U-XK-2	FHR SER 2991 CL LJ		03/10/2006	OPPENHEIMER & CO		78,352	110,000.00	105	1
31395W-NE-3	FHR 3002 WB		03/13/2006	OPPENHEIMER & CO		16,448	24,000.00	28	1
31393W-7C-7	FNR POOL 200359YL		03/15/2006	OPPENHEIMER &CO		18,431	27,000.00	37	1
31393Q-7D-8	FHR SER 2621 CL DA		03/15/2006	OPPENHEIMER & CO		3,131	20,000.00	7	1
31393R-V5-6	FHR 2621 JC		03/15/2006	OPPENHEIMER & CO		10,662	120,000.00	18	1
31394L-BF-8	FNR 2003-92 KL		03/15/2006	OPPENHEIMER & CO		105,884	214,000.00	213	1
31393W-QR-3	FHR 2645 EA		03/15/2006	OPPENHEIMER & CO		24,204	32,000.00	49	1
31393W-UD-9	FHR SER-2641 CL-BW		03/15/2006	OPPENHEIMER & CO		23,678	50,000.00	47	1
31393W-7C-7	FHR SER 2640 CL CH		03/15/2006	OPPENHEIMER & CO		8,622	13,000.00	18	1
31394L-BF-8	FHR 2691CV		03/15/2006	OPPENHEIMER & CO		10,448	70,000.00	23	1
31395G-YQ-9	FHR 2876 JN		03/15/2006	OPPENHEIMER & CO		22,379	28,000.00	44	1
31395K-E2-5	FHR SER-2899 CL-CA		03/15/2006	OPPENHEIMER & CO INC.		20,493	32,000.00	41	1
31393R-3Z-1	FHR SER 2620 CL GB		03/15/2006	OPPENHEIMER & CO		23,035	39,000.00	50	1
31393T-KN-5	FNMA 2003 BING		03/16/2006	OPPENHEIMER & CO		12,293	30,000.00	27	1
31394C-NK-4	FNR 2006-16 WD		03/16/2006	OPPENHEIMER & CO		10,347	20,000.00	23	1
31394C-VT-6	FNR 2005-20 DB		03/16/2006	OPPENHEIMER & CO		13,700	20,000.00	29	1
31394E-T4-0	FNRSER 2005-70 CL BC		03/16/2006	OPPENHEIMER & CO		18,501	20,000.00	40	1
31395R-GP-7	FHR 2966V		03/17/2006	OPPENHEIMER & CO		41,955	45,000.00	88	1
36210B-EF-8	GN POOL 487134		03/21/2006	OPPENHEIMER & CO		41,191	45,000.00	114	1
38374G-X4-9	GNR SER 2004-41		03/24/2006	OPPENHEIMER & CO		11,798	20,000.00	43	1
12669D-JM-1	CWALY 2002-17 A3		03/31/2006	OPPENHEIMER & CO		13,005	13,000.00	65	1
31394H-EF-4	FHR SER 2660 CL-CA		03/31/2006	OPPENHEIMER & CO		14,810	21,000.00	64	1
3199999 - Subtotal - Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						558,025	1,028,000.00	1,189	
6099997 - Subtotal - Bonds - Part 3						558,025	1,028,000.00	1,189	
6099999 - Subtotal - Bonds						558,025	1,028,000.00	1,189	
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)									
939330-10-6	WASHINGTON MUTUAL INVESTORS		03/21/2006	OPPENHEIMER & CO	68.515	2,219		0	1
6799999 - Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)						2,219		0	
7299997 - Subtotal - Common Stocks - Part 3						2,219		0	
7299999 - Subtotal - Common Stocks						2,219		0	
7399999 - Subtotal - Preferred and Common Stocks						2,219		0	
7499999 - TOTALS						560,244		1,189	

(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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
Bonds - Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
12669G-TE-1	CWHL SERIES 2005-6		01/25/2006	OPPENHEIMER & CO		1,051	87,000.00	1,051	1,051	0	0	0	0	0	1,051	0	0	0	0	04/25/2035	1
12669G-TE-1	CWHL SERIES 2005-6		02/25/2006	OPPENHEIMER & CO		1,262	87,000.00	1,262	1,262	0	0	0	0	0	1,262	0	0	0	0	04/25/2035	1
12669G-TE-1	CWHL SERIES 2005-6		03/27/2006	OPPENHEIMER & CO		2,328	87,000.00	2,328	2,328	0	0	0	0	0	2,328	0	0	0	0	04/25/2035	1
3199999 - Subtotal - Bonds - Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,641	261,000.00	4,641	4,641	0	0	0	0	0	4,641	0	0	0	0		
6099997 - Subtotal - Bonds - Part 4						4,641	261,000.00	4,641	4,641	0	0	0	0	0	4,641	0	0	0	0		
6099999 - Subtotal - Bonds						4,641	261,000.00	4,641	4,641	0	0	0	0	0	4,641	0	0	0	0		
7499999 - TOTALS						4,641		4,641	4,641	0	0	0	0	0	4,641	0	0	0	0		

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

Page E06

Schedule DB, Part A, Section 1

NONE

Schedule DB, Part B, Section 1

NONE

Page E07

Schedule DB, Part C, Section 1

NONE

Schedule DB, Part D, Section 1

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Name	Location and Supplemental Information	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Open Depositories									
0199998 - Deposits in 2 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories				1,407	0	26,282	555,808	15,245	.
0199999 - TOTAL - Open Depositories				1,407	0	26,282	555,808	15,245	.
0399999 - TOTAL Cash on Deposit				1,407	0	26,282	555,808	15,245	.
0599999 - TOTALS				1,407	0	26,282	555,808	15,245	.

Page E09

Schedule E, Part 2, Cash Equivalents

NONE

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2006 OF THE COVENTRY INSURANCE COMPANY

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

The type of health care providers reported on this page is:

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	0	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	0	0	0	0
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV						0	0	0
30. New Hampshire NH						0	0	0
31. New Jersey NJ						0	0	0
32. New Mexico NM						0	0	0
33. New York NY						0	0	0
34. North Carolina NC						0	0	0
35. North Dakota ND						0	0	0
36. Ohio OH						0	0	0
37. Oklahoma OK						0	0	0
38. Oregon OR						0	0	0
39. Pennsylvania PA						0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	0	0	0	0
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS								
5801.	0	0	0	0	0	0	0	0
5802.	0	0	0	0	0	0	0	0
5803.	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
5899. Totals (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)	0	0	0	0	0	0	0	0

NONE

4 5 0 5 5 2 0 0 6 4 9 0 0 0 0 0 1

PROPERTY AND CASUALTY SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2006

OF THE U.S. BRANCH OF THE COVENTRY INSURANCE COMPANY

TRUSTEED SURPLUS STATEMENT

AFFIDAVIT OF U.S. MANAGERS, GENERAL AGENTS OR ATTORNEYS

_____ being duly sworn, says that he/she is the _____ of the COVENTRY INSURANCE COMPANY, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, that this trusteed surplus statement together with its related schedules appended hereto is a true statement of the trusteed surplus of said corporation, that the several items of assets, as hereinafter enumerated, are the absolute property of said corporation, free and clear from any liens or claims thereon, except as hereinafter stated, and that each and all of the hereinafter mentioned assets are held in the United States by Insurance Departments and Officers of the various States of the United States and Trustees as hereinafter indicated, and that the assets, liabilities and deductions therefrom reported in this statement are in accordance with the instructions accompanying this statement.

Subscribed and sworn to before me this

day of A.D., 2006

....

....

AFFIDAVIT OF TRUSTEE - SCHEDULE B

_____ being sworn, say that it is the Trustee of the COVENTRY INSURANCE COMPANY, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors

Subscribed and sworn to before me this

day of A.D., 2006

NONE

....

....

AFFIDAVIT OF TRUSTEE - SCHEDULE C

_____ being sworn, say that it is the Trustee of the COVENTRY INSURANCE COMPANY, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule C of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this

day of A.D., 2006

....

....

AFFIDAVIT OF TRUSTEE - SCHEDULE D

_____ being sworn, say that it is the Trustee of the COVENTRY INSURANCE COMPANY, a corporation organized under the laws of _____, entered to transact business in the United States through the State of _____, located at _____, that the assets listed in Schedule D of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this

day of A.D., 2006

....

....

TRUSTEED SURPLUS STATEMENT
ASSETS

SCHEDULE A - DEPOSITS WITH STATE OFFICERS (EXCLUDING SPECIAL DEPOSITS)

1 Line Number	2 Description	3 Admitted Asset Value	4 Par Value	5 Fair Value

NONE

SCHEDULE B - DEPOSITS WITH UNITED STATES TRUSTEE

2.01	Cash	0	0	0
2.02	Bonds	0	0	0
2.03	Preferred Stock	0	0	0
2.04	Common Stock	0	0	0
2.05	Mortgage Loans on Real Estate	0	0	0
2.06	Real Estate	0	0	0
2.07	Short-Term Investment	0	0	0
2.08	Other Invested Assets	0	0	0
2.09	Miscellaneous Assets not included in any of the above categories	0	0	0
2.98	Accrued Investment Income	0	XXX	XXX
2.99	Totals	0	0	0

SCHEDULE C - DEPOSITS WITH UNITED STATES TRUSTEE

3.01	Cash	0	0	0
3.02	Bonds	0	0	0
3.03	Preferred Stock	0	0	0
3.04	Common Stock	0	0	0
3.05	Mortgage Loans on Real Estate	0	0	0
3.06	Real Estate	0	0	0
3.07	Short-Term Investment	0	0	0
3.08	Other Invested Assets	0	0	0
3.09	Miscellaneous Assets not included in any of the above categories	0	0	0
3.98	Accrued Investment Income	0	XXX	XXX
3.99	Totals	0	0	0

SCHEDULE D - DEPOSITS WITH UNITED STATES TRUSTEE

4.01	Cash	0	0	0
4.02	Bonds	0	0	0
4.03	Preferred Stock	0	0	0
4.04	Common Stock	0	0	0
4.05	Mortgage Loans on Real Estate	0	0	0
4.06	Real Estate	0	0	0
4.07	Short-Term Investment	0	0	0
4.08	Other Invested Assets	0	0	0
4.09	Miscellaneous Assets not included in any of the above categories	0	0	0
4.98	Accrued Investment Income	0	XXX	XXX
4.99	Totals	0	0	0

TRUSTEED SURPLUS STATEMENT

LIABILITIES AND TRUSTEED SURPLUS

		1 Current Quarter
1. Total liabilities		0
ADDITIONS TO LIABILITIES:		
2. Ceded reinsurance balances payable	0	
3. Agents' credit balances	0	
4. Aggregate write-ins for other additions to liabilities	0	
5. Total additions (Line 2 plus Line 3 plus Line 4)		0
6. Total (Line 1 plus Line 5)		0
DEDUCTIONS FROM LIABILITIES:		
7. Reinsurance recoverable on paid losses and loss adjustment expenses:		
7.1 Authorized companies	0	
7.2 Unauthorized companies	0	
8. Special state deposits, not exceeding net liabilities carried in this statement on business in each respective state:		
8.1 Special state deposits (submit schedule)	0	
8.2 Accrued interest on special state deposits	0	
9. Agents' balances or uncollected premiums not more than ninety day	0	
10. Unpaid reinsurance premiums receivable, not exceeding losses and		
10.1 Authorized companies	0	
10.2 Unauthorized companies	0	
11. Aggregate write-ins for other deductions from liabilities	0	
12. Total deductions (Line 7 through Line 11)		0
13. Total adjusted liabilities (Line 6 minus Line 12)		0
14. Trusteed surplus		0
15. Total		0
DETAILS OF WRITE-INS		
0401		0
0402		0
0403		0
0498. Summary of remaining write-ins for Line 4 from overflow page		0
0499. Totals (Line 0401 through Line 0403 plus Line 0498) (Line 4 above)		0
1101		0
1102		0
1103		0
1198. Summary of remaining write-ins for Line 11 from overflow page		0
1199. Totals (Line 1101 through Line 1103 plus Line 1198) (Line 11 above)		0

NONE