



QUARTERLY STATEMENT
AS OF JUNE 30, 2006
OF THE CONDITION AND AFFAIRS OF THE
COVENTRY INSURANCE COMPANY

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

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 516-365-7440X124
(Street and Number, City or Town, State and Zip Code) (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 561-369-2962
(Name) (Area Code) (Telephone Number) (Extension)
MBROSS1@BELLSOUTH.NET 561-733-5891
(E-Mail Address) (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 July, 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			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Col. 1 minus Col. 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	948,837	0	948,837	396,257
2. Stocks:				
2.1 Preferred stocks	187,121	0	187,121	152,295
2.2 Common stocks	449,936	0	449,936	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 (\$ 9,581), cash equivalents (\$ 0) and short-term investments (\$ 0)	9,581	0	9,581	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)	1,595,475	0	1,595,475	1,533,602
11. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
12. Investment income due and accrued	8,949	0	8,949	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)	1,604,424	0	1,604,424	1,541,584
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
26. Totals (Line 24 and Line 25)	1,604,424	0	1,604,424	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

STATEMENT AS OF JUNE 30, 2006 OF THE COVENTRY INSURANCE COMPANY

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))	4,826	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)	4,826	3,276
25. Protected cell liabilities	0	0
26. Total liabilities (Line 24 and Line 25)	4,826	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)	(157,887)	(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)	1,599,598	1,538,308
36. Totals	1,604,424	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	25,273	13,863	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)	25,273	7,876	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)	25,273	7,876	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)	25,273	7,876	25,431
19. Federal and foreign income taxes incurred	3,450	2,080	1,208
20. Net income (Line 18 minus Line 19) (to Line 22)	21,823	5,796	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)	21,823	5,796	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	39,467	(11,117)	(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	10,000	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)	61,290	4,679	(42,847)
39. Surplus as regards policyholders, as of statement date (Line 21 plus Line 38)	1,599,598	1,585,834	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	2
	Current Year To Date	Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	0	0
2. Net investment income	22,906	24,274
3. Miscellaneous income	0	0
4. Total (Line 1 through Line 3)	22,906	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) \$ 650 net of tax on capital gains (losses)	650	0
10. Total (Line 5 through Line 9)	650	0
11. Net cash from operations (Line 4 minus Line 10)	22,256	24,274
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	40,025	85,595
12.2 Stocks	0	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 equivalents 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)	40,025	117,310
13. Cost of investments acquired (long-term only):		
13.1 Bonds	605,581	221,403
13.2 Stocks	4,449	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)	610,030	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)	(570,005)	(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)	(547,749)	(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)	9,551	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

1. BASIS OF PRESENTATION-No Change
2. ACCOUNTING CHANGES-None
3. BUSINESS COMBINATIONS AND GOODWILL-None
4. DISCONTINUED OPERATIONS-NONE
5. INVESTMENTS:
 - A. MORTGAGE LOANS-NONE
 - B. DEBT RESTRUCTURING-NONE
6. JOINT VENTURES,PARTNERSHIPS AND LIMITED LIABILITY COMPANIES-None
7. INVESTMENT INCOME-No Change
8. DERIVATIVE INSTRUMENTS- None
9. INCOME TAXES:
 - A. COMPONENTS OF THE NET DEFERRED TAX ASSETS/LIABILITIES-NONE
 - B. CURRENT INCOME TAX COMPONENTS-CURRENT YEARS EXPENSE \$ 3,450
 - C. SIGNIFICANT BOOK TO TAX ADJUSTMENTS-None
10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES-NONE
11. DEBT-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 \$106,315
14. CONTINGENCIES-Noe
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
19. DIRECT PREMIUMS WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS-None
20. SEPTEMBER 11 EVENTS-None
21. OTHER ITEMS-None
22. EVENTS SUBSEQUENT-None
23. REINSURANCE-NONE
- 24.. RETROSPECTIVELY RATED CONTRACTS SUBJECT TO REDETERMINATION-NONE
25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES-None
26. INTERCOMPANY POOLING ARRANGEMENTS-None
27. STRUCTURED SETTLEMENTS-NONE
28. HEALTH CARE RECEIVABLES-None
29. PARTICIPATING POLICIES-None
30. PREMIUM DEFICIENCY RESERVES-None
31. HIGH DEDUCTIBLES-None

NOTES TO FINANCIAL STATEMENTS

32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSE-None

33. ASBESTOS/ENVIRONMENTAL RESERVE-None

34. SUBSCRIBER SAVINGS ACCOUNT-Not Applicable

35. MULTIPLE PER CROP INSURANCE-Non3

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. 12/31/2005
- 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. 12/31/2005
- 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). 12/31/2005
- 6.4 By what department or departments?

RHODE ISLAND DEPARTMENT INTERNAL EXAMINATION
.....

- 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.

NONE

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.

SCHEDULE A - VERIFICATION

Real Estate

	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 cur	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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	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

NONE**SCHEDULE BA - VERIFICATION**

Other Invested Assets

	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

NONE**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	610,030	546,905
3. Accrual of discount	0	0
4. Increase (decrease) by adjustment	39,587	(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	40,025	85,595
8. Amortization of premium	0	0
9. Book/adjusted carrying value, current period	1,585,894	976,302
10. Total valuation allowance	0	0
11. Subtotal (Line 9 plus Line 10)	1,585,894	976,302
12. Total nonadmitted amounts	0	0
13. Statement value	1,585,894	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	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1	949,259	47,556	35,384	(12,594)	949,259	948,837	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	949,259	47,556	35,384	(12,594)	949,259	948,837	0	932,847
PREFERRED STOCK								
8. Class 1	170,720	0	0	16,401	170,720	187,121	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	170,720	0	0	16,401	170,720	187,121	0	152,295
15. Total Bonds and Preferred Stock	1,119,979	47,556	35,384	3,807	1,119,979	1,135,958	0	1,085,142

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Schedule DA, Part 1

NONE

Schedule DA, Part 2

NONE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

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

NO CHANGES

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:



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:



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

STATEMENT AS OF JUNE 30, 2006 OF THE COVENTRY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
36185M-CC-4	GMACM 2005-J1 CL A6		04/28/2006	OPPENHEIMER & CO		17,586	18,000.00	80	1
31395C-LF-6	FHR 2831 YA		05/19/2006	OPPENHEIMER & CO		14,447	29,000.00	41	1
31395R-CG-1	FHR SER 2960 CL DU		06/20/2006	OPPENHEIMER & CO		5,179	12,000.00	16	1
31396A-EG-5	FHR SER 2033 CL-WY		06/29/2006	OPPENHEIMER & CO		10,344	11,000.00	47	1
3199999	Subtotal - Bonds - Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					47,556	70,000.00	184	
6099997	Subtotal - Bonds - Part 3					47,556	70,000.00	184	
6099999	Subtotal - Bonds					47,556	70,000.00	184	
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)									
939330-10-6	WASHINGTON MUTUAL INVESTORS		06/25/2006	OPPENHEIMER & CO	70.508	2,230		0	L
6799999	Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)					2,230		0	
7299997	Subtotal - Common Stocks - Part 3					2,230		0	
7299999	Subtotal - Common Stocks					2,230		0	
7399999	Subtotal - Preferred and Common Stocks					2,230		0	
7499999	TOTALS					49,786		184	

E04

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

STATEMENT AS OF JUNE 30, 2006 OF THE COVENTRY INSURANCE COMPANY

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																						
31393Q-7D-8	FHR SER 2621 CL DA		04/17/2006	OPPENHEIMER & CO		786	20,000.00	786	0	0	0	0	0	0	786	0	0	0	0	05/15/2033	1	
31393R-V5-6	FHR 2631JC		04/17/2006	OPPENHEIMER & CO		42	120,000.00	42	0	0	0	0	0	0	42	0	0	0	0	06/15/2018	1	
31393R-3Z-1	FHR SER 2620 CL GB		04/17/2006	OPPENHEIMER & CO		2,129	39,000.00	2,129	0	0	0	0	0	0	2,129	0	0	0	0	12/15/2031	1	
31393W-QR-3	FHR 2645EA		04/17/2006	OPPENHEIMER & CO		1,821	32,000.00	1,821	0	0	0	0	0	0	1,821	0	0	0	0	07/15/2033	1	
31393W-UD-9	FHR SER-2641 CL-BW		04/17/2006	OPPENHEIMER & CO		2,693	50,000.00	2,693	0	0	0	0	0	0	2,693	0	0	0	0	07/15/2033	1	
31394H-EF-4	FHR SER-2660 CL-CA		04/17/2006	OPPENHEIMER & CO		867	21,000.00	867	0	0	0	0	0	0	867	0	0	0	0	04/15/2033	1	
31395G-YQ-9	FHR 2876JN		04/17/2006	OPPENHEIMER & CO		1,406	28,000.00	1,406	0	0	0	0	0	0	1,406	0	0	0	0	10/15/2034	1	
31395K-E2-5	FHR SER-2899 CL-CA		04/17/2006	OPPENHEIMER & CO		1,574	32,000.00	1,574	0	0	0	0	0	0	1,574	0	0	0	0	11/15/2033	1	
31395R-GP-7	FHR 2966V		04/17/2006	OPPENHEIMER & CO		301	45,000.00	301	0	0	0	0	0	0	301	0	0	0	0	02/15/2027	1	
31395U-XK-2	FHR SER 2891 CL-LJ		04/17/2006	OPPENHEIMER & CO		3,320	110,000.00	3,320	0	0	0	0	0	0	3,320	0	0	0	0	08/15/2034	1	
31395W-NE-3	FHR 3002 WB		04/17/2006	OPPENHEIMER & CO		1,569	24,000.00	1,569	0	0	0	0	0	0	1,569	0	0	0	0	07/15/2034	1	
36210B-EF-8	GN POOL 487134		04/17/2006	OPPENHEIMER & CO		664	45,000.00	664	0	0	0	0	0	0	664	0	0	0	0	03/15/2035	1	
38374G-X4-9	GNR SER 2004-41 CLASS JA		04/20/2006	OPPENHEIMER & CO		2,328	20,000.00	2,328	0	0	0	0	0	0	2,328	0	0	0	0	06/20/2034	1	
12669G-TE-1	CWHL SER 2005-6CL 2A1		04/25/2006	OPPENHEIMER & CO		1,618	87,000.00	1,618	0	0	0	0	0	0	1,618	0	0	0	0	04/25/2035	1	
31393D-H5-3	FNR POOL 200359YL		04/25/2006	OPPENHEIMER & CO		1,492	27,000.00	1,492	0	0	0	0	0	0	1,492	0	0	0	0	08/25/2033	1	
31393T-CP-9	FNR 2003-92 KL		04/25/2006	OPPENHEIMER & CO		9,335	214,000.00	9,335	0	0	0	0	0	0	9,335	0	0	0	0	09/25/2033	1	
31393T-KN-5	FNMA 2003-81NG		04/25/2006	OPPENHEIMER & CO		422	30,000.00	422	0	0	0	0	0	0	422	0	0	0	0	08/24/2018	1	
31394C-NK-4	FNR 2005-16 WD		04/25/2006	OPPENHEIMER & CO		1,616	20,000.00	1,616	0	0	0	0	0	0	1,616	0	0	0	0	01/25/2035	1	
31394C-VT-6	FNR 2005-20 DB		04/25/2006	OPPENHEIMER & CO		608	20,000.00	608	0	0	0	0	0	0	608	0	0	0	0	03/25/2035	1	
31394E-T4-0	FNR SER 2005-70 CL BC		04/25/2006	OPPENHEIMER & CO		315	20,000.00	315	0	0	0	0	0	0	315	0	0	0	0	08/25/2035	1	
36185M-CC-4	GMACM 2005-J1 CL A6		05/25/2006	OPPENHEIMER & CO		159	18,000.00	159	0	0	0	0	0	0	159	0	0	0	0	09/15/2035	1	
31395C-LF-5	FHR 2831 YA		06/25/2006	OPPENHEIMER & CO		319	29,000.00	319	0	0	0	0	0	0	319	0	0	0	0	09/15/2035	1	
3199999	Subtotal - Bonds - Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					35,384	1,051,000.00	35,384	0	0	0	0	0	0	35,384	0	0	0	0	0		
6099997	Subtotal - Bonds - Part 4					35,384	1,051,000.00	35,384	0	0	0	0	0	0	35,384	0	0	0	0	0		
6099999	Subtotal - Bonds					35,384	1,051,000.00	35,384	0	0	0	0	0	0	35,384	0	0	0	0	0		
7499999	TOTALS					35,384		35,384	0	0	0	0	0	0	35,384	0	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 *
						6	7	8	
Name	Location and Supplemental Information	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	
Open Depositories									
0199998 - Deposits in 2 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories 97 0 14,404 13,128 9,581 .									
0199999 - TOTAL - Open Depositories 97 0 14,404 13,128 9,581 .									
0399999 - TOTAL Cash on Deposit 97 0 14,404 13,128 9,581 .									
0599999 - TOTALS 97 0 14,404 13,128 9,581 .									

Page E09

Schedule E, Part 2, Cash Equivalents

NONE

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 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		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama	0	0	0	0	0	0	0	0
2. Alaska	0	0	0	0	0	0	0	0
3. Arizona	0	0	0	0	0	0	0	0
4. Arkansas	0	0	0	0	0	0	0	0
5. California	0	0	0	0	0	0	0	0
6. Colorado	0	0	0	0	0	0	0	0
7. Connecticut	0	0	0	0	0	0	0	0
8. Delaware	0	0	0	0	0	0	0	0
9. District of Columbia	0	0	0	0	0	0	0	0
10. Florida	0	0	0	0	0	0	0	0
11. Georgia	0	0	0	0	0	0	0	0
12. Hawaii	0	0	0	0	0	0	0	0
13. Idaho	0	0	0	0	0	0	0	0
14. Illinois	0	0	0	0	0	0	0	0
15. Indiana	0	0	0	0	0	0	0	0
16. Iowa	0	0	0	0	0	0	0	0
17. Kansas	0	0	0	0	0	0	0	0
18. Kentucky	0	0	0	0	0	0	0	0
19. Louisiana	0	0	0	0	0	0	0	0
20. Maine	0	0	0	0	0	0	0	0
21. Maryland	0	0	0	0	0	0	0	0
22. Massachusetts	0	0	0	0	0	0	0	0
23. Michigan	0	0	0	0	0	0	0	0
24. Minnesota	0	0	0	0	0	0	0	0
25. Mississippi	0	0	0	0	0	0	0	0
26. Missouri	0	0	0	0	0	0	0	0
27. Montana	0	0	0	0	0	0	0	0
28. Nebraska	0	0	0	0	0	0	0	0
29. Nevada	0	0	0	0	0	0	0	0
30. New Hampshire	0	0	0	0	0	0	0	0
31. New Jersey	0	0	0	0	0	0	0	0
32. New Mexico	0	0	0	0	0	0	0	0
33. New York	0	0	0	0	0	0	0	0
34. North Carolina	0	0	0	0	0	0	0	0
35. North Dakota	0	0	0	0	0	0	0	0
36. Ohio	0	0	0	0	0	0	0	0
37. Oklahoma	0	0	0	0	0	0	0	0
38. Oregon	0	0	0	0	0	0	0	0
39. Pennsylvania	0	0	0	0	0	0	0	0
40. Rhode Island	0	0	0	0	0	0	0	0
41. South Carolina	0	0	0	0	0	0	0	0
42. South Dakota	0	0	0	0	0	0	0	0
43. Tennessee	0	0	0	0	0	0	0	0
44. Texas	0	0	0	0	0	0	0	0
45. Utah	0	0	0	0	0	0	0	0
46. Vermont	0	0	0	0	0	0	0	0
47. Virginia	0	0	0	0	0	0	0	0
48. Washington	0	0	0	0	0	0	0	0
49. West Virginia	0	0	0	0	0	0	0	0
50. Wisconsin	0	0	0	0	0	0	0	0
51. Wyoming	0	0	0	0	0	0	0	0
52. American Samoa	0	0	0	0	0	0	0	0
53. Guam	0	0	0	0	0	0	0	0
54. Puerto Rico	0	0	0	0	0	0	0	0
55. U. S. Virgin Islands	0	0	0	0	0	0	0	0
56. Northern Mariana Islands	0	0	0	0	0	0	0	0
57. Canada	0	0	0	0	0	0	0	0
58. Aggregate Other Alien	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	0	0	0	0
NONE								
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



PROPERTY AND CASUALTY SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 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 trusted surplus statement together
with its related schedules appended hereto is a true statement of the trusted 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

PROPERTY AND CASUALTY SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2006
OF THE U. S. BRANCH OF THE COVENTRY INSURANCE COMPANY

**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
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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

PROPERTY AND CASUALTY SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2006
OF THE U.S. BRANCH OF THE COVENTRY INSURANCE COMPANY

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:		
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