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QUARTERLY STATEMENT

AS OF JUNE 30, 2009

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 10 JEFFERSON BLVD, WARWICK, Rhode Island 02888 (Street and Number, City or Town, State and Zip Code) 516-365-7440-124 (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)
516-365-7440-124
(Area Code) (Telephone Number)

Internet Website Address N/A

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

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

OFFICERS

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

OTHER OFFICERS

DIRECTORS OR TRUSTEES

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

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 2009

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	951,257	0	951,257	735,390
2. Stocks:				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	527,098	0	527,098	522,125
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 ($ 32,981), cash equivalents ($ 0) and short-term investments ($ 0)	32,981	0	32,981	222,770
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)	1,511,336	0	1,511,336	1,480,285
11. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
12. Investment income due and accrued	7,340	0	7,340	2,329
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	317	0	317	1,070
16.2 Net deferred tax asset	59,420	59,420	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	1,070
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Line 10 to Line 23)	1,578,413	59,420	1,518,993	1,484,754
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
26. Totals (Line 24 and Line 25)	1,578,413	59,420	1,518,993	1,484,754
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. PREPAID RHODW ISLAND CORPORATION TAXES	0	0	0	1,070
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	1,070

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	1,500
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))	0	0
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	25,000	25,000
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)	25,000	26,500
25.	Protected cell liabilities	0	0
26.	Total liabilities (Line 24 and Line 25)	25,000	26,500
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)	(263,492)	(296,867)
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)	1,493,993	1,460,618
36.	Totals	1,518,993	1,487,118
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 adjustment 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	14,096	21,429	79,707
10. Net realized capital gains (losses) less capital gains tax of $ 0	52	0	(5)
11. Net investment gain (loss) (Line 9 plus Line 10)	14,148	21,429	79,702
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	(2)
15. Total other income (Line 12 through Line 14)	0	0	(2)
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)	14,148	21,429	79,700
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)	14,148	21,429	79,700
19. Federal and foreign income taxes incurred	(1,326)	2,700	(45,484)
20. Net income (Line 18 minus Line 19) (to Line 22)	15,474	18,729	125,184
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,460,618	1,740,597	1,740,597
22. Net income (from Line 20)	15,474	18,729	125,184
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	15,566	(88,507)	(352,313)
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	2,335	0	(52,850)
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)	33,375	(69,778)	(279,979)
39. Surplus as regards policyholders, as of statement date (Line 21 plus Line 38)	1,493,993	1,670,819	1,460,618
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. ROUNDOFFS	0	0	(2)
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	(2)
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	17,039	81,345
3. Miscellaneous income	0	0
4. Total (Line 1 through Line 3)	17,039	81,345
5. Benefit and loss related payments	0	0
6. Net transfers to Separate Accounts, 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) net of $ 0 tax on capital gains (losses)	1,556	10,800
10. Total (Line 5 through Line9)	1,556	10,800
11. Net cash from operations (Line 4 minus Line 10)	15,483	70,545
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	105,343	221,135
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 equivalants and short-term investments	0	0
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Line 12.1 through Line 12.7)	105,343	221,135
13. Cost of investments acquired (long-term only):		
13.1 Bonds	305,010	0
13.2 Stocks	5,605	294,228
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)	310,615	294,228
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)	(205,272)	(73,093)
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	25,000
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	25,000
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)	(189,789)	22,452
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	222,770	200,318
19.2 End of period (Line 18 plus Line 19.1)	32,981	222,770

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 FOR PRESENTATION-**No Change

2. **ACCOUNTING CHANGES-** None

3. **BUSINESS COMBINATIONS AND GOODWILL-**None

4. **DISCONTINUED OPERATIONS**-None

5. **INVESTMENTS:**
   A. MORTAGE LOANS, INCLUDING MEZZANINE REAL ESTATE 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

	Current Year	Prior Year
1. Total of gross deferred assets	$ 59,420	$ 52,850
2. Total of deferred tax liabilities	0	0
3. Net deferred tax assets	$ 59,420	$ 52,850
4. Deferred tax assets nonadmitted	$ 59,420	$ 52,850
5. Net admitted deferred tax assets	0	0
6. (Increase) decrease in nonadmitted asset	$ 59,420	$(52,850)

   B. CURRENT INCOME TAX COMPONENTS;
   1. CURRENT YEARS EXPENSE ($ 1,326)
   2. FIRST PRIOR YEARS EXPENSE- ($45,484)
   3. SECOND PRIOR YEARS EXPENSE- ($ 4,858)

   C. SIGNIFICANT BOOK TO TAX ADJUSTMENTS:
   1. CURRENT YEAR: Unrealized Capital Gains- $ 15,566
   2. PRIOR YEAR-Unrealized Capital Losses- $ 370,126

10. **INFORMATION CONCERNING PARENT, SUBSIDIARIES, AND AFFILIATES**-None

11. **DEBT-**None

12. **REINSURANCE PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT PLANS**-None

13. **CAPITAL AND SURLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS-** Portion of surplus reduced by cumulative unrealized gains and losses ($

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 SERVICING OF FINANCIAL ASSETS AND EXTINGUISEMENT OF LIABILITIES**-None

18. **GAINS OR LOSSES 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. **OTHER ITEMS:**
    A. SUBPRIME MORTGAGE RELATES RISK EXPOSURE-None
    B. DIRECT EXPOSURE THROUGHT OTHER INVESTMENTS:

	Actual Cost	Book/Adjusted Carring Value	Fair Value	Other Than Temporary Impairment Recognized
1. Residential Motgage Backed Securities	$ 851,909	$ 738,519	$ 738,519	$ 0
2. Other Assets	$1,005,994	$ 739,836	$ 739,836	$ 266,158
3. Total	$1,857,903	$1,478,355	$1,478,355	$ 266,158

21. **EVENTS SUBSEQUENT**-None

NOTES TO FINANCIAL STATEMENTS

22. REINSURANCE-None

23. RETROSPECTIVELY RATED CONTRACTS SUBJECT TO REDETERMINATION-None

24. SEPTEMBER 11TH EVENTS-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. DISCOUNTING OF LIABILITES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSE-None

32. ASBESTOS/ENVIRONMENTAL RESERVE-None

33. SUBSRIBER SAVINGS ACCOUNTS-None

34. mULTIPLE PER CROP INSURANCE-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: .....

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. 12/31/2008

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). 12/31/2008

6.4 By what department or departments?

RHODE ISLAND DEPARTMENT OF INSURANCE

6.5 Have any financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes ( ) No ( ) N/A (X)

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

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

GENERAL INTERROGATORIES (continued)

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

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

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

.....
.....

9.2 Has the code of ethics for senior managers been amended? Yes ( ) No (X)

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

.....
.....

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

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

.....
.....

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes ( ) No (X)

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

.....
.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 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 Book/ Adjusted Carrying 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.

GENERAL INTERROGATORIES (continued)

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

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III Conducting Examinations, F - 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 (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.

Page 9

Schedule F - Ceded Reinsurance

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.		1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	N	0	0	0	0	0	0
2. Alaska	AK	N	0	0	0	0	0	0
3. Arizona	AZ	N	0	0	0	0	0	0
4. Arkansas	AR	N	0	0	0	0	0	0
5. California	CA	N	0	0	0	0	0	0
6. Colorado	CO	N	0	0	0	0	0	0
7. Connecticut	CT	N	0	0	0	0	0	0
8. Delaware	DE	N	0	0	0	0	0	0
9. District of Columbia	DC	N	0	0	0	0	0	0
10. Florida	FL	N	0	0	0	0	0	0
11. Georgia	GA	N	0	0	0	0	0	0
12. Hawaii	HI	N	0	0	0	0	0	0
13. Idaho	ID	N	0	0	0	0	0	0
14. Illinois	IL	N	0	0	0	0	0	0
15. Indiana	IN	N	0	0	0	0	0	0
16. Iowa	IA	N	0	0	0	0	0	0
17. Kansas	KS	N	0	0	0	0	0	0
18. Kentucky	KY	N	0	0	0	0	0	0
19. Louisiana	LA	N	0	0	0	0	0	0
20. Maine	ME	N	0	0	0	0	0	0
21. Maryland	MD	N	0	0	0	0	0	0
22. Massachusetts	MA	N	0	0	0	0	0	0
23. Michigan	MI	N	0	0	0	0	0	0
24. Minnesota	MN	N	0	0	0	0	0	0
25. Mississippi	MS	N	0	0	0	0	0	0
26. Missouri	MO	N	0	0	0	0	0	0
27. Montana	MT	N	0	0	0	0	0	0
28. Nebraska	NE	N	0	0	0	0	0	0
29. Nevada	NV	N	0	0	0	0	0	0
30. New Hampshire	NH	N	0	0	0	0	0	0
31. New Jersey	NJ	N	0	0	0	0	0	0
32. New Mexico	NM	N	0	0	0	0	0	0
33. New York	NY	N	0	0	0	0	0	0
34. North Carolina	NC	N	0	0	0	0	0	0
35. North Dakota	ND	N	0	0	0	0	0	0
36. Ohio	OH	N	0	0	0	0	0	0
37. Oklahoma	OK	N	0	0	0	0	0	0
38. Oregon	OR	N	0	0	0	0	0	0
39. Pennsylvania	PA	N	0	0	0	0	0	0
40. Rhode Island	RI	L	0	0	0	0	0	0
41. South Carolina	SC	N	0	0	0	0	0	0
42. South Dakota	SD	N	0	0	0	0	0	0
43. Tennessee	TN	N	0	0	0	0	0	0
44. Texas	TX	N	0	0	0	0	0	0
45. Utah	UT	N	0	0	0	0	0	0
46. Vermont	VT	N	0	0	0	0	0	0
47. Virginia	VA	N	0	0	0	0	0	0
48. Washington	WA	N	0	0	0	0	0	0
49. West Virginia	WV	N	0	0	0	0	0	0
50. Wisconsin	WI	N	0	0	0	0	0	0
51. Wyoming	WY	N	0	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CN	N	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 "L" responses except for Canada and Other Alien.

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

PART 1 - ORGANIZATIONAL CHART

MICHAEL A ORLANDO

ORLANDO MANAGEMENT CORP.

WARWICK REINSURANCE INTERMEDIARIES INC.

COVENTRY INSURANCE COMPANY

Page 12

Part 1 - Loss Experience

NONE

Part 2 - Direct Premiums Written

NONE

Page 13

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 9 4 9 0 0 0 0 0 2

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

EXPLANATION:

NONE REQUIRED

BARCODE:

Document Identifier 455: 4 5 0 5 5 2 0 0 9 4 5 5 0 0 0 0 2

3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

EXPLANATION:

NONE REQUIRED

BARCODE:

Document Identifier 365: 4 5 0 5 5 2 0 0 9 3 6 5 0 0 0 0 2

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. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acc	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/ad	0	0
7. Deduct current year's other than temporar	0	0
8. Deduct current year's depreciation	0	0
9. Book/adjusted carrying value at end of cur		
Line 5 plus Line 6 minus Line 7 plus Line 8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December	0	0
2. Cost of acquired:		
2.1. Actual cost at time of acquisition	0	0
2.2. Additional investment made after ac	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	0	0
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)	0	0
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	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	1,257,514	1,536,744
2. Cost of bonds and stocks acquired	310,615	294,228
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	15,516	(352,318)
5. Total gain (loss) on disposals	52	(5)
6. Deduct consideration for bonds and stocks disposed of	105,342	221,135
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)	1,478,355	1,257,514
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,478,355	1,257,514

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	923,059	112,005	95,850	43	923,059	939,257	0	718,890
2. Class 2 (a)	0	0	0	0	0	0	0	0
3. Class 3 (a)	11,500	0	0	(11,500)	11,500	0	0	16,500
4. Class 4 (a)	0	0	0	0	0	0	0	0
5. Class 5 (a)	0	0	0	0	0	0	0	0
6. Class 6 (a)	0	0	0	12,000	0	12,000	0	0
7. Total Bonds	934,559	112,005	95,850	543	934,559	951,257	0	735,390
PREFERRED STOCK								
8. Class 1	0	0	0	0	0	0	0	0
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	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	934,559	112,005	95,850	543	934,559	951,257	0	735,390

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

Page SI03

Schedule DA, Part 1

NONE

Schedule DA, Verification

NONE

Page SI04

Schedule DB, Pt. F, Section 1, Replicated (Synthetic) Assets Open

NONE

Page SI05

Sch. DB, Pt. F, Sn. 2, Reconciliation Replicated (Syn.) Assets

NONE

Page SI06

Schedule E, Verification (Cash Equivalents)

NONE

Page E01

Sch. A, Pt. 2, Real Estate Acquired

NONE

Sch. A, Pt. 3, Real Estate Disposed

NONE

Page E02

Schedule B, Part 2, Mortgage Loans Acquired

NONE

Schedule B, Part 3, Mortgage Loans Disposed

NONE

Page E03

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

NONE

Sch. BA, Pt. 3, Other Long-Term Invested Assets Disposed

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 - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3128X8-J7-8	FHLMC B/E 5%		06/24/2009	OPPENHEIMER & CO		50,005	50,000.00	42	1
3133F4-AL-5	FEDERAL HOME LOAN MORTGAGE CO B/E 4.15%		05/21/2009	OPPENHEIMER & CO		62,000	62,000.00	0	1
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						112,005	112,000.00	42	
8399997 - Subtotal - Bonds - Part 3						112,005	112,000.00	42	
8399999 - Subtotal - Bonds						112,005	112,000.00	42	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
939330-10-6	WASHHINGTON MUTUAL INVESTORS INC		06/24/2009	OPPENHEIMER & CO INC	134.479	2,777		0	L
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,777		0	
9799997 - Subtotal - Common Stocks - Part 3						2,777		0	
9799999 - Subtotal - Common Stocks						2,777		0	
9899999 - Subtotal - Preferred and Common Stocks						2,777		0	
9999999 - TOTALS						114,782		42	

(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 - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31394M-NK-5	FHLMC REMIC SERIES 2715		05/15/2009	OPPENHEIMER & CO		1,075	1,075.00	1,075	1,075	0	0	0	0	0	1,075	0	0	0	0	02/15/2027	1
31395R-GP-7	FHLMC REMIC TRUST 2966		05/15/2009	OPPENHEIMER & CO		350	350.00	350	350	0	0	0	0	0	350	0	0	0	0	01/25/2033	1
31393R-3Z-1	FHLMC REMIC SERIES 2620		05/15/2009	OPPENHEIMER & CO		9,719	9,719.00	9,719	9,719	0	0	0	0	0	9,719	0	0	0	0	12/15/2031	1
31393D-W5-6	FNMA REMIC TRUST 2003-77		05/15/2009	OPPENHEIMER & CO		3,105	3,105.00	3,105	3,105	0	0	0	0	0	3,105	0	0	0	0	12/25/2032	1
31393W-A5-8	FHLMC REMIC TRUST 2640		05/15/2009	OPPENHEIMER & CO		1,712	1,712.00	1,712	1,712	0	0	0	0	0	1,712	0	0	0	0	01/15/2033	1
31394H-EF-4	FHLMC REMIC SERIES 2660		05/15/2009	OPPENHEIMER & CO		3,912	3,912.00	3,912	3,912	0	0	0	0	0	3,912	0	0	0	0	04/15/2033	1
31393W-QR-3	FHLMC REMIC SERIES 2645		05/15/2009	OPPENHEIMER & CO		20,335	20,335.00	20,335	20,335	0	0	0	0	0	20,335	0	0	0	0	07/15/2033	1
31393W-7C-7	FHLMC REMIC SERIES 2640		05/15/2009	OPPENHEIMER & CO		816	816.00	816	816	0	0	0	0	0	816	0	0	0	0	07/15/2033	1
31393T-CP-9	FNMA REMIC TRUST 2003-92		05/15/2009	OPPENHEIMER & CO		13	13.00	13	13	0	0	0	0	0	13	0	0	0	0	09/25/2033	1
31395K-E2-5	FHLMC REMIC SERIES 2899		05/15/2009	OPPENHEIMER & CO		2,657	2,657.00	2,657	2,657	0	0	0	0	0	2,657	0	0	0	0	11/15/2033	1
31395P-NC-2	FHLMC REMIC SERIES 2948		05/15/2009	OPPENHEIMER & CO		1,888	1,888.00	1,888	1,888	0	0	0	0	0	1,888	0	0	0	0	01/15/2034	1
38374G-X4-9	FNMA REMIC TRUST 2004-41		05/15/2009	OPPENHEIMER & CO		1,014	1,014.00	1,014	1,014	0	0	0	0	0	1,014	0	0	0	0	06/20/2034	1
31393Y-XE-0	FNMA REMIC TRUST 2004-45		05/15/2009	OPPENHEIMER & CO		2,037	2,037.00	2,037	2,037	0	0	0	0	0	2,037	0	0	0	0	06/25/2034	1
31395C-LF-6	FHLMC REMIC SERIES 2831		05/15/2009	OPPENHEIMER & CO		4,560	4,560.00	4,560	4,560	0	0	0	0	0	4,560	0	0	0	0	07/15/2034	1
31395R-CG-1	FHLMC REMIC SERIES 2960		05/15/2009	OPPENHEIMER & CO		3,104	3,104.00	3,104	3,104	0	0	0	0	0	3,104	0	0	0	0	07/15/2034	1
31395W-NE-3	FHLMC REMIC SERIES 3002		05/15/2009	OPPENHEIMER & CO		2,873	2,873.00	2,873	2,873	0	0	0	0	0	2,873	0	0	0	0	07/15/2034	1
31395U-XK-2	FHLMC REMIC SERIES 2991		05/15/2009	OPPENHEIMER & CO		14,934	14,934.00	14,934	14,934	0	0	0	0	0	14,934	0	0	0	0	08/15/2034	1
31394B-4Z-4	FNMA SERIES 2005-5		05/15/2009	OPPENHEIMER & CO		201	201.00	201	201	0	0	0	0	0	201	0	0	0	0	01/25/2035	1
31394C-NK-4	FNMA REMIC TRUST 2005-16		05/15/2009	OPPENHEIMER & CO		803	803.00	803	803	0	0	0	0	0	803	0	0	0	0	01/25/2035	1
36210B-EF-8	GNMA PASS THRU		05/15/2009	OPPENHEIMER & CO		1,406	140.00	1,406	1,406	0	0	0	0	0	1,406	0	0	0	0	03/15/2035	1
31394C-VT-6	GNMA REMIC TRUST 2005-20		05/15/2009	OPPENHEIMER & CO		3,662	3,662.00	3,662	3,662	0	0	0	0	0	3,662	0	0	0	0	03/25/2035	1
12669G-TE-1	CWMBS INC 2005-6		05/15/2009	OPPENHEIMER & CO		2,525	2,525.00	2,525	2,525	0	0	0	0	0	2,525	0	0	0	0	04/25/2035	1
31394C-Q9-6	FNM REMIC TRUST 2005-34		05/15/2009	OPPENHEIMER & CO		1,095	1,095.00	1,095	1,095	0	0	0	0	0	1,095	0	0	0	0	04/25/2035	1
31394E-T4-0	FNMA REMIC TRUST 2005-70		05/15/2009	OPPENHEIMER & CO		1,659	1,659.00	1,659	1,659	0	0	0	0	0	1,659	0	0	0	0	08/25/2035	1
31395F-YJ-7	FHLMC REMIC SERIES 2864		05/15/2009	OPPENHEIMER & CO		5,522	5,522.00	5,522	5,522	0	0	0	0	0	5,522	0	0	0	0	09/15/2034	1
31393Q-7D-8	FHLMC REMIC SERIES 2621		04/26/2009	OPPENHEIMER & CO		1,671	1,660.00	1,619	1,619	0	0	0	0	0	1,619	0	52	52	38	06/15/2033	1
31394F-MS-1	FNMA REMIC TRUST 2005-78		05/15/2009	OPPENHEIMER & CO		3,202	3,202.00	3,202	3,202	0	0	0	0	0	3,202	0	0	0	0	05/25/2035	1
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						95,850	94,573.00	95,798	95,798	0	0	0	0	0	95,798	0	52	52	38		
8399997 - Subtotal - Bonds - Part 4						95,850	94,573.00	95,798	95,798	0	0	0	0	0	95,798	0	52	52	38		
8399999 - Subtotal - Bonds						95,850	94,573.00	95,798	95,798	0	0	0	0	0	95,798	0	52	52	38		
9999999 - TOTALS						95,850		95,798	95,798	0	0	0	0	0	95,798	0	52	52	38		

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

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Schedule DB, Part A, Section 1

NONE

Schedule DB, Part B, Section 1

NONE

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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		7			0	70,442	55,588	32,981	.
0199999 - TOTAL - Open Depositories		7			0	70,442	55,588	32,981	.
0399999 - TOTAL Cash on Deposit		7			0	70,442	55,588	32,981	.
0599999 - TOTALS		7			0	70,442	55,588	32,981	.

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Schedule E, Part 2, Cash Equivalents

NONE