



PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT
For the Year Ended December 31, 2016
OF THE CONDITION AND AFFAIRS OF THE
NARRAGANSETT BAY INSURANCE COMPANY

NAIC Group Code 0497, 0497 NAIC Company Code 43001 Employer's ID Number 05-0394576
Organized under the Laws of Rhode Island, State of Domicile or Port of Entry Rhode Island
Country of Domicile United States
Incorporated/Organized 06/10/1981 Commenced Business 04/01/1982
Statutory Home Office 25 Maple Street, Pawtucket, RI, US 02860-2104
Main Administrative Office 25 Maple Street, Pawtucket, RI, US 02860-2104 401-725-5600
Mail Address P. O. Box 820, Pawtucket, RI, US 02862-0820
Primary Location of Books and Records 25 Maple Street, Pawtucket, RI, US 02860-2104 401-725-5600
Internet Web Site Address www.nbic.com
Statutory Statement Contact Laura Leigh Jones, 401-495-6014
NBIC-ComplianceInbox@nbic.com, 401-728-0680

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Rows include Todd Christopher Hart (Chief Executive Officer), Kirk Howard Lusk (Chief Financial Officer), Stewart Horner Steffey Jr. (Founder & Executive Chairman), and Stephen Donald Zubiago (Secretary).

OTHER OFFICERS

Empty line for other officers.

DIRECTORS OR TRUSTEES

Table with 4 columns: Name, Name, Name, Name. Rows include Stewart Horner Steffey Jr., Kristin Kelly Gilbert, Arnold Larry Chavkin, Todd Christopher Hart, Alex Anatol Fridlyand, Dale Stephen Hammond, and Srdjan Vukovic.

State of RHODE ISLAND

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County of PROVIDENCE

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Todd Christopher Hart
Chief Executive Officer

Kirk Howard Lusk
Chief Financial Officer

Stephen Donald Zubiago
Secretary

Subscribed and sworn to before me
this day of

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

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities .....	1,494,754	1.001	1,494,754		1,494,754	1.001
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies .....		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies .....		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) .....		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations .....		0.000			0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	399,809	0.268	399,809		399,809	0.268
1.43 Revenue and assessment obligations .....	10,439,817	6.995	10,439,817		10,439,817	6.995
1.44 Industrial development and similar obligations .....	265,669	0.178	265,669		265,669	0.178
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA .....	765,693	0.513	765,693		765,693	0.513
1.512 Issued or guaranteed by FNMA and FHLMC .....	16,473,861	11.037	16,473,861		16,473,861	11.037
1.513 All other .....		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	14,661,357	9.823	14,661,357		14,661,357	9.823
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 .....		0.000			0	0.000
1.523 All other .....	11,927,234	7.991	11,927,234		11,927,234	7.991
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....	38,588,415	25.854	38,588,415		38,588,415	25.854
2.2 Unaffiliated non-U.S. securities (including Canada) .....	4,307,642	2.886	4,307,642		4,307,642	2.886
2.3 Affiliated securities .....		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds .....		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated .....		0.000			0	0.000
3.22 Unaffiliated .....		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated .....		0.000			0	0.000
3.32 Unaffiliated .....		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated .....	1,667,421	1.117	1,667,421		1,667,421	1.117
3.42 Unaffiliated .....		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated .....		0.000			0	0.000
3.52 Unaffiliated .....		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development .....		0.000			0	0.000
4.2 Agricultural .....		0.000			0	0.000
4.3 Single family residential properties .....		0.000			0	0.000
4.4 Multifamily residential properties .....	0	0.000			0	0.000
4.5 Commercial loans .....		0.000			0	0.000
4.6 Mezzanine real estate loans .....		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company .....		0.000	0		0	0.000
5.2 Property held for production of income (including \$ .....of property acquired in satisfaction of debt) .....		0.000	0		0	0.000
5.3 Property held for sale (including \$ ..... property acquired in satisfaction of debt) .....		0.000	0		0	0.000
6. Contract loans .....		0.000	0		0	0.000
7. Derivatives .....		0.000	0		0	0.000
8. Receivables for securities .....		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral) .....		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments .....	48,263,293	32.336	48,263,293		48,263,293	32.336
11. Other invested assets .....		0.000			0	0.000
12. Total invested assets	149,254,965	100.000	149,254,965	0	149,254,965	100.000

## SCHEDULE A – VERIFICATION BETWEEN YEARS

### Real Estate

1. Book/adjusted carrying value, December 31 of prior year.....		0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6).....	.0	
2.2 Additional investment made after acquisition (Part 2, Column 9).....	.0	0
3. Current year change in encumbrances:		
3.1 Totals, Part 1, Column 13.....	.0	
3.2 Totals, Part 3, Column 11.....	.0	0
4. Total gain (loss) on disposals, Part 3, Column 18.....		0
5. Deduct amounts received on disposals, Part 3, Column 15.....		0
6. Total foreign exchange change in book/adjusted carrying value:		
6.1 Totals, Part 1, Column 15.....		.0
6.2 Totals, Part 3, Column 13.....		.0
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 Totals, Part 1, Column 12.....	.0	
7.2 Totals, Part 3, Column 10.....	.0	0
8. Deduct current year's depreciation:		
8.1 Totals, Part 1, Column 11.....	.0	
8.2 Totals, Part 3, Column 9.....	.0	0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10. Deduct total nonadmitted amounts.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

## SCHEDULE B – VERIFICATION BETWEEN YEARS

### Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....		0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7).....	.0	
2.2 Additional investment made after acquisition (Part 2, Column 8).....	.0	0
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12.....	.0	
3.2 Totals, Part 3, Column 11.....	.0	0
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9.....	.0	
5.2 Totals, Part 3, Column 8.....	.0	0
6. Total gain (loss) on disposals, Part 3, Column 18.....		0
7. Deduct amounts received on disposals, Part 3, Column 15.....		0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13.....	.0	
9.2 Totals, Part 3, Column 13.....	.0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 11.....	.0	
10.2 Totals, Part 3, Column 10.....	.0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....		0
14. Deduct total nonadmitted amounts.....		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

**SCHEDULE BA – VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....			0
2. Cost of acquired:			
2.1 Actual cost at time of acquisition (Part 2, Column 8).....		0	
2.2 Additional investment made after acquisition (Part 2, Column 9).....		0	0
3. Capitalized deferred interest and other:			
3.1 Totals, Part 1, Column 16.....		0	
3.2 Totals, Part 3, Column 12.....		0	0
4. Accrual of discount.....			
5. Unrealized valuation increase (decrease):			
5.1 Totals, Part 1, Column 13.....		0	
5.2 Totals, Part 3, Column 9.....		0	0
6. Total gain (loss) on disposals, Part 3, Column 19.....			0
7. Deduct amounts received on disposals, Part 3, Column 16.....			0
8. Deduct amortization of premium and depreciation.....			
9. Total foreign exchange change in book/adjusted carrying value:			
9.1 Totals, Part 1, Column 17.....		0	
9.2 Totals, Part 3, Column 14.....		0	0
10. Deduct current year's other-than-temporary impairment recognized:			
10.1 Totals, Part 1, Column 15.....		0	
10.2 Totals, Part 3, Column 11.....		0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....			0
12. Deduct total nonadmitted amounts.....			
13. Statement value at end of current period (Line 11 minus Line 12).....			0

NONE

**SCHEDULE D – VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....			67,306,311
2. Cost of bonds and stocks acquired, Part 3, Column 7.....			45,009,797
3. Accrual of discount.....			14,120
4. Unrealized valuation increase (decrease):			
4.1 Part 1, Column 12.....		(8,483)	
4.2 Part 2, Section 1, Column 15.....		0	
4.3 Part 2, Section 2, Column 13.....		1,667,421	
4.4 Part 4, Column 11.....		0	1,658,938
5. Total gain (loss) on disposals, Part 4, Column 19.....			13,344
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....			12,424,972
7. Deduct amortization of premium.....			585,850
8. Total foreign exchange change in book/adjusted carrying value:			
8.1 Part 1, Column 15.....		0	
8.2 Part 2, Section 1, Column 19.....		0	
8.3 Part 2, Section 2, Column 16.....		0	
8.4 Part 4, Column 15.....		0	0
9. Deduct current year's other-than-temporary impairment recognized:			
9.1 Part 1, Column 14.....		0	
9.2 Part 2, Section 1, Column 17.....		0	
9.3 Part 2, Section 2, Column 14.....		0	
9.4 Part 4, Column 13.....		0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....			100,991,688
11. Deduct total nonadmitted amounts.....			
12. Statement value at end of current period (Line 10 minus Line 11).....			100,991,688

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks **OWNED** December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States .....	5,408,038	5,232,934	5,431,824	5,338,035
	2. Canada .....				
	3. Other Countries .....				
	4. Totals	5,408,038	5,232,934	5,431,824	5,338,035
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	399,809	407,664	418,501	400,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	38,693,113	38,284,193	39,220,813	37,141,223
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States .....	50,515,649	50,582,929	50,913,288	49,745,414
	9. Canada .....				
	10. Other Countries .....	4,307,642	4,318,877	4,363,042	4,296,000
	11. Totals	54,823,291	54,901,806	55,276,330	54,041,414
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	<b>13. Total Bonds</b>	99,324,251	98,826,597	100,347,468	96,920,672
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States .....				
	15. Canada .....				
	16. Other Countries .....				
	17. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	0
	<b>19. Total Preferred Stocks</b>	0	0	0	0
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States .....				
	21. Canada .....				
	22. Other Countries .....				
	23. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals	1,667,421	1,667,421	3,007,995	
	<b>25. Total Common Stocks</b>	1,667,421	1,667,421	3,007,995	
	26. Total Stocks	1,667,421	1,667,421	3,007,995	
	<b>27. Total Bonds and Stocks</b>	100,991,672	100,494,018	103,355,463	

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	1,212,211	3,460,663	770,801	271,718	4,548	XXX	5,719,941	5.7	36,201,194	36.8	5,719,941	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	1,212,211	3,460,663	770,801	271,718	4,548	XXX	5,719,941	5.7	36,201,194	36.8	5,719,941	0
<b>2. All Other Governments</b>												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1						XXX	0	0.0	0	0.0		
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1	177,215		222,594			XXX	399,809	0.4	286,375	0.3	399,809	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	177,215	0	222,594	0	0	XXX	399,809	0.4	286,375	0.3	399,809	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	4,772,887	16,207,407	11,713,461	5,416,567	582,792	XXX	38,693,114	38.8	27,120,565	27.6	38,693,113	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	4,772,887	16,207,407	11,713,461	5,416,567	582,792	XXX	38,693,114	38.8	27,120,565	27.6	38,693,113	0

S105

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col.7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1	5,625,338	24,102,707	15,711,078	274,642		XXX	45,713,765	45.9	29,824,376	30.3	45,713,764	
6.2 NAIC 2	650,081	4,552,492	3,187,870	274,345	153,820	XXX	8,818,608	8.9	4,857,356	4.9	8,818,608	
6.3 NAIC 3			290,919			XXX	290,919	0.3	0	0.0	290,919	
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	6,275,419	28,655,199	19,189,867	548,987	153,820	XXX	54,823,292	55.0	34,681,732	35.3	54,823,291	0
<b>7. Hybrid Securities</b>												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO-Designated Securities</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

901S

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1	(d) 11,787,651	43,770,777	28,417,934	5,962,927	587,340		90,526,629	90.9	XXX	XXX	90,526,627	.0
10.2 NAIC 2	(d) 650,081	4,552,492	3,187,870	274,345	153,820		8,818,608	8.9	XXX	XXX	8,818,608	.0
10.3 NAIC 3	(d) 0	0	290,919	0	0		290,919	0.3	XXX	XXX	290,919	.0
10.4 NAIC 4	(d) 0	0	0	0	0		0	0.0	XXX	XXX	0	.0
10.5 NAIC 5	(d) 0	0	0	0	0	(c)	0	0.0	XXX	XXX	0	.0
10.6 NAIC 6	(d) 0	0	0	0	0		0	0.0	XXX	XXX	0	.0
10.7 Totals	12,437,732	48,323,269	31,896,723	6,237,272	741,160	(b)	99,636,156	100.0	XXX	XXX	99,636,154	.0
10.8 Line 10.7 as a % of Col. 7	12.5	48.5	32.0	6.3	0.7	0.0	100.0	XXX	XXX	XXX	100.0	0.0
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1	37,540,329	28,303,145	22,861,143	4,388,950	338,943	XXX	XXX	XXX	93,432,510	95.1	93,432,510	.0
11.2 NAIC 2	658,940	2,093,818	1,429,079	521,651	153,869	XXX	XXX	XXX	4,857,356	4.9	4,857,356	.0
11.3 NAIC 3	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	.0
11.4 NAIC 4	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	.0
11.5 NAIC 5	0	0	0	0	0	XXX	XXX	XXX	(c)	0.0	0	.0
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(c)	0.0	0	.0
11.7 Totals	38,199,269	30,396,963	24,290,221	4,910,601	492,812	XXX	XXX	XXX	(b)	100.0	98,289,866	.0
11.8 Line 11.7 as a % of Col. 9	38.9	30.9	24.7	5.0	0.5	XXX	XXX	XXX	100.0	XXX	100.0	0.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1	11,787,651	43,770,777	28,417,934	5,962,927	587,339		90,526,628	90.9	93,432,510	95.1	90,526,628	XXX
12.2 NAIC 2	650,081	4,552,492	3,187,870	274,345	153,820		8,818,608	8.9	4,857,356	4.9	8,818,608	XXX
12.3 NAIC 3			290,919				290,919	0.3	0	0.0	290,919	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	12,437,732	48,323,269	31,896,723	6,237,272	741,159	0	99,636,155	100.0	98,289,866	100.0	99,636,155	XXX
12.8 Line 12.7 as a % of Col. 7	12.5	48.5	32.0	6.3	0.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	12.5	48.5	32.0	6.3	0.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1							0	0.0	0	0.0	XXX	.0
13.2 NAIC 2							0	0.0	0	0.0	XXX	.0
13.3 NAIC 3							0	0.0	0	0.0	XXX	.0
13.4 NAIC 4							0	0.0	0	0.0	XXX	.0
13.5 NAIC 5							0	0.0	0	0.0	XXX	.0
13.6 NAIC 6							0	0.0	0	0.0	XXX	.0
13.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	.0
13.8 Line 13.7 as a % Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes \$ \_\_\_\_\_ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ \_\_\_\_\_ current year, \$ \_\_\_\_\_ prior year of bonds with Z designations and \$ \_\_\_\_\_ current year, \$ \_\_\_\_\_ prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ \_\_\_\_\_ current year, \$ \_\_\_\_\_ prior year of bonds with 5\* designations and \$ \_\_\_\_\_ current year, \$ \_\_\_\_\_ prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1\$ \_\_\_\_\_; NAIC 2 \$ \_\_\_\_\_; NAIC 3 \$ \_\_\_\_\_; NAIC 4 \$ \_\_\_\_\_; NAIC 5 \$ \_\_\_\_\_; NAIC 6 \$ \_\_\_\_\_.



**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 1A - SECTION 2**

**Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues**

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations .....	311,902	1,494,754				XXX	1,806,656	1.8	31,081,463	31.6	1,806,657	
1.2 Residential Mortgage-Backed Securities .....	631,415	1,319,702	428,048	217,259	4,548	XXX	2,600,972	2.6	3,470,034	3.5	2,600,971	
1.3 Commercial Mortgage-Backed Securities .....	268,894	646,206	342,753	54,459		XXX	1,312,312	1.3	1,649,697	1.7	1,312,313	
1.4 Other Loan-Backed and Structured Securities .....						XXX	0	0.0	0	0.0		
1.5 Totals	1,212,211	3,460,662	770,801	271,718	4,548	XXX	5,719,940	5.7	36,201,194	36.8	5,719,941	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations .....						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities .....						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations .....						XXX	0	0.0	0	0.0		
3.2 Residential Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities .....						XXX	0	0.0	0	0.0		
3.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations .....	177,215		222,594			XXX	399,809	0.4	286,375	0.3	399,809	
4.2 Residential Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities .....						XXX	0	0.0	0	0.0		
4.5 Totals	177,215	0	222,594	0	0	XXX	399,809	0.4	286,375	0.3	399,809	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations .....	856,104	2,700,620	4,379,546	2,617,360	151,857	XXX	10,705,487	10.7	6,442,871	6.6	10,705,486	
5.2 Residential Mortgage-Backed Securities .....	3,916,783	13,506,788	7,333,915	2,799,207	430,935	XXX	27,987,628	28.1	20,677,694	21.0	27,987,627	
5.3 Commercial Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities .....						XXX	0	0.0	0	0.0		
5.5 Totals	4,772,887	16,207,408	11,713,461	5,416,567	582,792	XXX	38,693,115	38.8	27,120,565	27.6	38,693,113	0
<b>6. Industrial and Miscellaneous</b>												
6.1 Issuer Obligations .....	4,560,667	20,237,276	9,416,822	548,987	153,820	XXX	34,917,572	35.0	22,688,770	23.1	34,917,571	
6.2 Residential Mortgage-Backed Securities .....						XXX	0	0.0	38,182	0.0		
6.3 Commercial Mortgage-Backed Securities .....	1,459,735	694,454	9,773,045			XXX	11,927,234	12.0	9,079,486	9.2	11,927,234	
6.4 Other Loan-Backed and Structured Securities .....	255,017	7,723,469				XXX	7,978,486	8.0	2,875,294	2.9	7,978,486	
6.5 Totals	6,275,419	28,655,199	19,189,867	548,987	153,820	XXX	54,823,292	55.0	34,681,732	35.3	54,823,291	0
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations .....						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities .....						XXX	0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations .....						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities .....						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

8018

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations .....	5,905,888	24,432,650	14,018,962	3,166,347	305,677	XXX	47,829,524	48.0	XXX	XXX	47,829,523	0
10.2 Residential Mortgage-Backed Securities .....	4,548,198	14,826,490	7,761,963	3,016,466	435,483	XXX	30,588,600	30.7	XXX	XXX	30,588,598	0
10.3 Commercial Mortgage-Backed Securities .....	1,728,629	1,340,660	10,115,798	54,459	0	XXX	13,239,546	13.3	XXX	XXX	13,239,547	0
10.4 Other Loan-Backed and Structured Securities .....	255,017	7,723,469	0	0	0	XXX	7,978,486	8.0	XXX	XXX	7,978,486	0
10.5 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals .....	12,437,732	48,323,269	31,896,723	6,237,272	741,160	0	99,636,156	100.0	XXX	XXX	99,636,154	0
10.7 Lines 10.6 as a % of Col. 7	12.5	48.5	32.0	6.3	0.7	0.0	100.0	XXX	XXX	XXX	100.0	0.0
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations .....	33,012,674	15,669,787	9,060,231	2,452,327	304,460	XXX	XXX	XXX	60,499,478	61.6	60,499,478	0
11.2 Residential Mortgage-Backed Securities .....	3,624,283	9,287,763	8,916,990	2,168,523	188,352	XXX	XXX	XXX	24,185,910	24.6	24,185,910	0
11.3 Commercial Mortgage-Backed Securities .....	1,562,312	2,564,120	6,313,001	289,751	0	XXX	XXX	XXX	10,729,183	10.9	10,729,183	0
11.4 Other Loan-Backed and Structured Securities .....	0	2,875,294	0	0	0	XXX	XXX	XXX	2,875,294	2.9	2,875,294	0
11.5 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals .....	38,199,269	30,396,963	24,290,221	4,910,601	492,812	XXX	XXX	XXX	98,289,866	100.0	98,289,866	0
11.7 Line 11.6 as a % of Col. 9	38.9	30.9	24.7	5.0	0.5	XXX	XXX	XXX	100.0	XXX	100.0	0.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations .....	5,905,888	24,432,650	14,018,962	3,166,347	305,676	XXX	47,829,523	48.0	60,499,478	61.6	47,829,523	XXX
12.2 Residential Mortgage-Backed Securities .....	4,548,198	14,826,490	7,761,963	3,016,466	435,483	XXX	30,588,600	30.7	24,185,910	24.6	30,588,600	XXX
12.3 Commercial Mortgage-Backed Securities .....	1,728,629	1,340,661	10,115,798	54,459	0	XXX	13,239,547	13.3	10,729,183	10.9	13,239,547	XXX
12.4 Other Loan-Backed and Structured Securities .....	255,017	7,723,469	0	0	0	XXX	7,978,486	8.0	2,875,294	2.9	7,978,486	XXX
12.5 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals .....	12,437,732	48,323,270	31,896,723	6,237,272	741,159	0	99,636,156	100.0	98,289,866	100.0	99,636,156	XXX
12.7 Line 11.6 as a % of Col. 7	12.5	48.5	32.0	6.3	0.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 11.6 as a % of Line 10.6, Col. 7, Section 10	12.5	48.5	32.0	6.3	0.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations .....						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities .....						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities .....						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals .....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

601S

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	30,983,567	0	0	30,983,567	0
2. Cost of short-term investments acquired .....	6,440,022	6,438,314		1,708	
3. Accrual of discount .....	0				
4. Unrealized valuation increase (decrease) .....	0				
5. Total gain (loss) on disposals .....	0				
6. Deduct consideration received on disposals .....	36,510,117	6,126,412		30,383,705	
7. Deduct amortization of premium .....	0				
8. Total foreign exchange change in book/adjusted carrying value .....	0				
9. Deduct current year's other-than-temporary impairment recognized .....	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	913,472	311,902	0	601,570	0
11. Deduct total nonadmitted amounts .....	0				
12. Statement value at end of current period (Line 10 minus Line 11)	913,472	311,902	0	601,570	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: .....

S110

Schedule DB - Part A - Verification

**NONE**

Schedule DB - Part B - Verification

**NONE**

Schedule DB - Part C - Section 1

**NONE**

Schedule DB - Part C - Section 2

**NONE**

Schedule DB - Verification

**NONE**

Schedule E - Verification Between Yrs

**NONE**

Schedule A - Part 1

**NONE**

Schedule A - Part 2

**NONE**

Schedule A - Part 3

**NONE**

Schedule B - Part 1

**NONE**

Schedule B - Part 2

**NONE**

Schedule B - Part 3

**NONE**

Schedule BA - Part 1

**NONE**

Schedule BA - Part 2

**NONE**

Schedule BA - Part 3

**NONE**

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-U4-0	UNITED STATES TREASURY NOTE				1	1,494,732	99.6920	1,495,380	1,500,000	1,494,754		22			1.000	1.180	MN	1,319		12/29/2016	11/30/2018
0199999	Bonds - U.S. Governments - Issuer Obligations					1,494,732	XXX	1,495,380	1,500,000	1,494,754	0	22	0	0	XXX	XXX	XXX	1,319	0	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179R-D7-1	GOVERNMENT NATL MTG ASSOC II #MA2826			4	1FE	768,773	104.0010	757,800	728,640	765,693		(11,639)			3.500	2.080	MON	2,125	25,502	04/30/2015	05/20/2045
38377G-YS-2	GOVERNMENT NATIONAL MORTGAGE A 10 68 YE			4	1FE	96,069	101.6630	93,657	92,125	94,435		(2,424)			3.000	1.240	MON	230	2,764	02/28/2013	05/20/2039
38377W-RE-8	GOVERNMENT NATIONAL MORTGAGE A 10 144 DA			4	1FE	394,793	104.3940	390,827	374,377	386,048		(6,205)			4.000	2.700	MON	1,248	14,975	05/25/2011	09/16/2039
38378D-CE-3	GOVERNMENT NATIONAL MORTGAGE A 12 17 KG			4	1FE	484,816	100.7290	469,144	465,749	476,484		(9,020)			2.500	1.240	MON	970	11,644	02/28/2013	07/20/2039
38378E-WL-3	GOVERNMENT NATIONAL MORTGAGE A 12 60 QD			4	1FE	879,669	91.8580	794,516	864,939	878,311		(1,510)			2.000	1.670	MON	1,442	17,299	07/09/2012	04/16/2042
0299999	Bonds - U.S. Governments - Residential Mortgage-Backed Securities					2,624,119	XXX	2,505,945	2,525,830	2,600,971	0	(30,798)	0	0	XXX	XXX	XXX	6,015	72,184	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378B-6P-9	GOVERNMENT NATIONAL MORTGAGE A 13 13 AC			4	1FE	1,312,974	93.8580	1,231,609	1,312,205	1,312,313		(248)			1.700	1.670	MON	1,859	22,307	03/07/2013	04/16/2046
0399999	Bonds - U.S. Governments - Commercial Mortgage-Backed Securities					1,312,974	XXX	1,231,609	1,312,205	1,312,313	0	(248)	0	0	XXX	XXX	XXX	1,859	22,307	XXX	XXX
0599999	Bonds - U.S. Governments - Subtotals - U.S. Governments					5,431,824	XXX	5,232,934	5,338,035	5,408,038	0	(31,023)	0	0	XXX	XXX	XXX	9,193	94,491	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
097437-QD-2	BOISE CITY ID INDEP SCH DIST				1FE	193,102	101.2170	177,130	175,000	177,215		(3,773)			3.000	0.820	FA	2,188	5,250	09/07/2012	08/01/2017
64966H-MX-5	NEW YORK NY			1	1FE	107,609	111.2620	111,262	100,000	104,780		(607)			4.769	3.950	AO	1,192	4,769	12/09/2011	10/01/2023
797646-T3-0	SAN FRANCISCO CITY & CNTY CA				1FE	117,790	95.4180	119,273	125,000	117,814		24			2.190	3.050	JD	456		12/19/2016	06/15/2024
1899999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					418,501	XXX	407,664	400,000	399,809	0	(4,356)	0	0	XXX	XXX	XXX	3,836	10,019	XXX	XXX
2499999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					418,501	XXX	407,664	400,000	399,809	0	(4,356)	0	0	XXX	XXX	XXX	3,836	10,019	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
032556-CF-7	ANAHEIM CA HSG & PUBLIC IMPT A			1	1FE	500,000	94.2010	471,005	500,000	500,000					2.462	2.460	AO	2,462		09/29/2016	10/01/2025
143287-BQ-2	CARMEL IN LOCAL PUBLIC IMPT BO				1FE	150,000	95.6200	143,430	150,000	150,000					2.163	2.160	JJ	1,325		07/21/2016	07/15/2023
167725-AB-6	CHICAGO IL TRANSIT AUTH SALES			1	1FE	395,722	110.0290	390,603	355,000	375,877		(7,096)			6.300	4.190	JD	1,864	22,365	05/16/2012	12/01/2021
196680-DZ-5	COLORADO ST BLDG EXCELLENT SCH			2	1FE	238,436	113.9610	227,924	200,000	229,895		(6,543)			7.017	3.190	MS	4,132	14,034	09/03/2015	03/15/2031
23542J-BJ-3	DALLAS TX WTRWKS & SWR SYS REV				1FE	175,557	96.2660	168,466	175,000	175,523		(34)			2.068	2.020	AO	905	844	07/15/2016	10/01/2023
491189-FA-9	KENTUCKY ST ASSET/LIABILITY CO			1	1FE	137,523	104.3360	130,420	125,000	129,311		(1,840)			4.104	2.510	AO	1,283	5,130	04/25/2012	04/01/2019
491552-UY-9	KENTUCKY ST TURNPIKE AUTH ECON			1	1FE	581,750	109.8620	549,310	500,000	551,223		(7,016)			5.244	3.430	JJ	13,110	26,220	06/07/2012	07/01/2025
544445-BC-2	LOS ANGELES CA DEPT OF ARPTS A			1	1FE	122,756	99.2710	124,089	125,000	122,765		9			2.794	3.100	MN	243		12/16/2016	05/15/2023
544495-VX-9	LOS ANGELES CA DEPT WTR & PWR			1	1FE	1,059,291	118.3210	1,064,889	900,000	1,040,454		(10,763)			5.516	3.700	JJ	24,822	49,644	03/17/2015	07/01/2027
56045T-AK-1	MAINE ST MUNI BOND BANK LIQUOR			1	1FE	161,006	105.8630	158,794	150,000	159,574		(1,119)			4.352	3.370	JD	544	6,528	09/11/2015	06/01/2024
57419R-C7-8	MARYLAND ST CMNTY DEV ADMIN DE				1FE	100,000	94.4280	94,428	100,000	100,000					2.713	2.710	MS	912		08/25/2016	03/01/2025
57419R-C8-6	MARYLAND ST CMNTY DEV ADMIN DE				1FE	175,000	95.4010	166,952	175,000	175,000					2.763	2.760	MS	1,625		08/25/2016	09/01/2025

E10

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
57419R-D3-6	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	300,000	92.9420	278,826	300,000	300,000					2.913	2.910	MS	2,937		08/25/2016	03/01/2027	
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	181,214	100.8060	176,411	175,000	181,012		(202)			3.500	2.540	MS	2,042		08/25/2016	09/01/2047	
574300-HZ-5	MARYLAND ST TRANSPRTN AUTH TRA			1	1FE	150,625	124.1380	155,173	125,000	149,821		(769)			5.888	4.390	JJ	3,680	7,360	11/24/2015	07/01/2043	
63948W-AF-9	NDSU RESEARCH & TECHNOLOGY PAR			1	1FE	140,000	96.4080	134,971	140,000	140,000					2.316	2.310	MN	540	847	07/15/2016	05/01/2022	
63968A-M2-8	NEBRASKA ST PUBLIC PWR DIST RE			1	1FE	500,000	96.3820	481,910	500,000	500,000					3.052	3.050	JJ	2,459		10/19/2016	01/01/2028	
64465P-VC-9	NEW HAMPSHIRE ST MUNI BOND BAN				1FE	141,224	100.4240	125,530	125,000	125,461		(3,755)			4.000	0.970	FA	1,889	5,000	09/12/2012	02/15/2017	
64465P-VE-5	NEW HAMPSHIRE ST MUNI BOND BAN				1FE	269,332	104.3370	234,758	225,000	234,473		(8,336)			5.000	1.210	FA	4,250	11,250	09/12/2012	02/15/2018	
644693-KS-1	NEW HAMPSHIRE ST TURNPIKE SYS			1	1FE	205,905	111.6500	195,388	175,000	193,649		(2,859)			5.277	3.250	MN	1,539	9,235	06/13/2012	11/01/2022	
64971M-4Q-2	NEW YORK CITY NY TRANSITIONAL			1	1FE	370,205	113.2330	368,007	325,000	365,310		(3,083)			5.008	3.580	FA	6,782	16,276	09/02/2015	08/01/2027	
64971M-5K-4	NEW YORK CITY NY TRANSITIONAL			1	1FE	442,178	112.6920	422,595	375,000	432,467		(5,582)			5.075	3.080	MN	3,172	19,031	03/24/2015	11/01/2025	
649906-WF-7	NEW YORK ST DORM AUTH REVENUES			1	1FE	126,004	100.5550	125,694	125,000	125,669		(78)			3.271	3.190	JJ	2,044	4,089	06/13/2012	07/01/2024	
662842-JQ-7	N TEXAS ST MUNI WTR DIST UPPER				1FE	297,630	101.6440	254,110	250,000	254,316		(10,301)			5.000	0.830	JD	1,042	12,500	08/28/2012	06/01/2017	
676292-AK-1	ODGEN CITY UT REDEV AGY REVENU				1FE	259,878	101.8290	254,573	250,000	257,828		(2,050)			3.000	1.990	AO	1,875	4,792	02/04/2016	04/01/2020	
676292-AL-9	ODGEN CITY UT REDEV AGY REVENU				1FE	518,090	101.1110	505,555	500,000	515,118		(2,972)			3.000	2.240	AO	3,750	9,583	02/04/2016	04/01/2021	
677377-2M-4	OHIO ST HSG FIN AGY SF MTGE RE			2	1FE	348,623	96.6400	333,408	345,000	348,015		(1,048)			2.720	2.500	MON	782	8,602	01/20/2016	11/01/2041	
677581-DV-9	OHIO ST MAJOR NEW STATE INFRAS			1	1FE	278,608	106.8880	267,220	250,000	262,501		(3,393)			4.418	2.880	JD	491	11,045	12/20/2011	06/15/2020	
677581-DY-3	OHIO ST MAJOR NEW STATE INFRAS			1	1FE	296,413	107.7950	269,490	250,000	269,036		(6,171)			4.844	2.170	JD	538	12,110	05/16/2012	12/15/2019	
696543-PX-9	PALM BEACH CNTY FL PUBLIC IMPT			1	1FE	101,736	100.6980	100,698	100,000	101,515		(221)			2.858	2.580	JD	238	2,794	01/14/2016	12/01/2022	
720653-KN-3	PIERCE CNTY WA SWR REVENUE				1FE	267,383	102.3900	230,378	225,000	230,153		(8,763)			5.000	1.050	FA	4,688	11,250	08/23/2012	08/01/2017	
81170T-DT-4	SEACOAST FL UTILITY AUTH SOUTH CAROLINA ST PUBLIC SVC			2	1FE	204,106	114.0730	199,629	175,000	200,877		(3,229)			6.680	1.850	MS	3,897	5,845	08/01/2016	03/01/2039	
837151-FR-5	TEXAS ST TECH UNIV REVENUES A			1	1FE	100,000	104.9350	104,936	100,000	100,000					3.922	3.920	JD	327	3,922	04/04/2012	12/01/2024	
882806-ER-9	TEXAS ST TECH UNIV REVENUES UNIV OF CALIFORNIA CA				1FE	700,000	100.7170	705,019	700,000	700,000					2.861	2.860	FA	7,566	20,027	03/18/2015	02/15/2024	
91412G-L9-4	UNIV OF HOUSTON TX REVENUES			1	1FE	201,094	96.3830	192,766	200,000	201,013		(81)			2.020	1.920	MN	516	1,515	07/15/2016	05/15/2022	
914301-P3-4	UNIV OF HOUSTON TX REVENUES			2	1FE	113,472	109.3170	109,317	100,000	105,617		(1,683)			5.160	3.250	FA	1,949	5,160	01/06/2012	02/15/2021	
914378-DQ-4	UNIV OF KENTUCKY KY GEN RECPTS			4	1FE	177,294	101.3720	152,058	150,000	152,015		(6,013)			5.000	0.950	MN	1,250	7,500	09/19/2012	05/01/2017	
977100-CX-2	WISCONSIN ST GEN FUND ANNUAL A			1	1FE	175,000	97.4730	170,578	175,000	175,000					1.616	1.610	MN	1,061		08/03/2016	05/01/2021	
977100-CY-0	WISCONSIN ST GEN FUND ANNUAL A			1	1FE	375,000	96.2910	361,091	375,000	375,000					1.899	1.890	MN	2,670		08/03/2016	05/01/2022	
2599999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations					11,038,051	XXX	10,600,397	10,190,000	10,705,486	0	(104,990)	0	0	XXX	XXX	XXX	117,199	314,498	XXX	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																						
3128MA-BS-7	FEDERAL HOME LN MTG CORP #607849			4	1FE	800,950	102.8420	795,259	773,281	800,038		(3,702)			3.500	2.910	MON	2,255	27,065	10/29/2014	05/01/2044	
3128MB-V5-3	FEDERAL HOME LN MTG CORP #G13136			4	1FE	24,691	104.6190	26,456	25,288	24,837		207			4.500	5.280	MON	95	1,138	09/04/2008	05/01/2023	

E10.1









**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 1**

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94988H-AC-5	WELLS FARGO COMMERCIAL MORT 12 LC5 A3			4	1FM	1,649,175	101.5880	1,625,408	1,600,000	1,628,629		(5,030)			2.918	2.550	MON	3,891	46,688	09/20/2012	10/15/2045
94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3			4	1FM	259,639	98.6610	246,653	250,000	259,257		(382)			2.910	2.380	MON	606	2,425	08/19/2016	02/15/2048
95000A-AU-1	WELLS FARGO COMMERCIAL MORT 15 P2 A4			4	1FM	308,990	104.4400	313,320	300,000	308,160		(814)			3.809	3.430	MON	952	11,427	12/08/2015	12/15/2048
3499999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					12,064,450	XXX	11,928,774	11,580,465	11,927,234	0	(50,533)	0	0	XXX	XXX	XXX	31,581	340,247	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005A-FE-3	ALLY MASTER OWNER TRUST 15 2 A2			4	1FE	499,925	100.0350	500,178	500,000	499,960		19			1.830	1.830	MON	407	9,150	02/05/2015	01/15/2021
02007C-AE-2	ALLY AUTO RECEIVABLES TRUST 16 1 A4			4	1FE	2,249,386	99.9210	2,248,245	2,250,000	2,249,538		152			1.730	1.730	MON	1,730	34,384	01/20/2016	11/16/2020
02582J-GG-9	AMERICAN EXPRESS CREDIT ACCT 13 2 A			4	1FE	751,143	100.3070	752,302	750,000	750,553		(197)			1.123	1.090	MON	398	6,707	10/15/2014	05/17/2021
13975K-AE-9	CAPITAL AUTO RECEIVABLES ASSET 15 1 B			4	1FE	149,954	100.1710	150,258	150,000	149,976		11			2.100	2.100	MON	96	3,150	01/22/2015	01/21/2020
14312Q-AD-8	CARMAX 2016-4 A4			4	1FE	274,993	98.2000	270,053	275,000	274,994					1.600	1.600	MON	196	599	10/19/2016	06/15/2022
14313U-AD-8	CARMAX AUTO OWNER TRUST 14 4 A4			4	1FE	374,874	100.2680	376,009	375,000	374,938		27			1.810	1.810	MON	302	6,787	11/05/2014	07/15/2020
161571-HE-7	CHASE ISSUANCE TRUST 16-A4 A			4	1FE	924,846	98.1520	907,906	925,000	924,862		16			1.490	1.490	MON	613	5,283	07/20/2016	07/15/2022
254683-AY-1	DISCOVER CARD EXECUTION NOTE 12 A6 A6			4	1FE	125,176	99.6200	124,525	125,000	125,169		(7)			1.670	1.610	MON	93	174	11/16/2016	01/18/2022
34528Q-EN-0	FORD CREDIT FLOORPLAN MASTER 16 1 A1			4	1FE	1,149,683	99.7390	1,147,010	1,150,000	1,149,773		91			1.760	1.760	MON	900	16,754	02/09/2016	02/15/2021
65478U-AC-3	NISSAN AUTO RECEIVABLES OWNER 16 A A2B			4	1FE	278,949	100.1010	279,233	278,949	278,949					1.118	1.120	MON	139	1,976	02/02/2016	02/15/2019
65478U-AE-9	NISSAN AUTO RECEIVABLES OWNER 16 A A4			4	1FE	99,975	99.4050	99,405	100,000	99,980		5			1.590	1.590	MON	71	1,347	02/02/2016	07/15/2022
98160Q-AE-2	WORLD OMNI AUTO RECEIVABLES TR 14 B A4			4	1FE	1,099,617	100.0870	1,100,968	1,100,000	1,099,794		67			1.680	1.680	MON	821	18,480	10/22/2014	12/15/2020
3599999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					7,978,520	XXX	7,956,092	7,978,949	7,978,486	0	184	0	0	XXX	XXX	XXX	5,764	104,792	XXX	XXX
3899999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)					55,276,331	XXX	54,901,806	54,041,414	54,823,291	(8,483)	(168,867)	0	0	XXX	XXX	XXX	330,379	1,301,099	XXX	XXX
7799999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					48,184,644	XXX	47,520,381	46,572,000	47,517,621	(8,483)	(227,841)	0	0	XXX	XXX	XXX	415,388	1,180,577	XXX	XXX
7899999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities					30,806,881	XXX	30,189,740	29,477,052	30,588,598	0	(229,170)	0	0	XXX	XXX	XXX	81,449	849,594	XXX	XXX
7999999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					13,377,424	XXX	13,160,383	12,892,670	13,239,547	0	(50,781)	0	0	XXX	XXX	XXX	33,440	362,554	XXX	XXX
8099999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					7,978,520	XXX	7,956,092	7,978,949	7,978,486	0	184	0	0	XXX	XXX	XXX	5,764	104,792	XXX	XXX
8399999 Subtotals - Total Bonds																					
						100,347,469	XXX	98,826,596	96,920,672	99,324,252	(8,483)	(507,608)	0	0	XXX	XXX	XXX	536,040	2,497,517	XXX	XXX

E105

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 2 - SECTION 1**

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number Of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired						
		3 Code	4 Foreign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change In B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change In B./A.C.V.								
<b>NONE</b>																										
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX					

E11

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book / Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 Foreign			7 Rate per Share Used To Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Parent, Subsidiaries, and Affiliates																	
000000-00-0	PAWTUCKET INSURANCE COMPANY			1,000,000.000	1,667,421	1.670	1,667,421	3,007,995				1,667,421		1,667,421		.K	03/31/2006
9199999	- Parent, Subsidiaries and Affiliates				1,667,421	XXX	1,667,421	3,007,995	0	0	0	1,667,421	0	1,667,421	0	XXX	XXX
9799999	Total Common Stocks				1,667,421	XXX	1,667,421	3,007,995	0	0	0	1,667,421	0	1,667,421	0	XXX	XXX
9899999	Total Preferred and Common Stocks				1,667,421	XXX	1,667,421	3,007,995	0	0	0	1,667,421	0	1,667,421	0	XXX	XXX

E12

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ..... , the total \$ value (included in Column 8) of all such issues \$ .....

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Governments</b>								
912828-U4-0	UNITED STATES TREASURY NOTE		12/29/2016	NOMURA SECURITIES INTL	XXX	1,494,732	1,500,000	1,195
0599999	- Bonds - U.S. Governments							
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)</b>								
797646-T3-0	SAN FRANCISCO CITY & CNTY CA		12/19/2016	FTN FINANCIAL SECURITIES CORP	XXX	117,790	125,000	380
2499999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>								
032556-CF-7	ANAHEIM CA HSG & PUBLIC IMPT A		09/29/2016	GOLDMAN SACHS	XXX	500,000	500,000	
143287-B0-2	CARMEL IN LOCAL PUBLIC IMPT B0		07/21/2016	STIFEL-HANIFEN DIVIS	XXX	150,000	150,000	
23542J-BJ-3	DALLAS TX WTRWKS & SWR SYS REV		07/15/2016	PERFORMANCE TRUST CAPITAL PARTNERS	XXX	175,557	175,000	131
3128MJ-YC-8	FEDERAL HOME LN MTG CORP #G08706		05/10/2016	CANTOR FITZGERALD LLC	XXX	1,892,250	1,800,000	1,925
31292L-K9-5	FEDERAL HOME LN MTG CORP #C03920		01/14/2016	SUNTRUST CAPITAL MARKETS	XXX	2,604,450	2,503,151	2,434
31320U-3B-7	FEDERAL HOME LN MTG CORP #Q37993		01/19/2016	WELLS FARGO FINANCIAL	XXX	1,186,881	1,114,279	1,238
3138ET-DZ-6	FEDERAL NATIONAL MTG ASSOC #AL8219		06/28/2016	WELLS FARGO FINANCIAL	XXX	2,511,413	2,337,237	3,158
3138WE-C5-6	FEDERAL NATIONAL MTG ASSOC #AS4591		06/21/2016	SUNTRUST CAPITAL MARKETS	XXX	555,274	513,215	1,312
3138WF-3X-2	FEDERAL NATIONAL MTG ASSOC #AS6213		01/19/2016	BARCLAYS CAPITAL	XXX	1,451,461	1,362,374	1,514
3138YM-Q2-8	FEDERAL NATIONAL MTG ASSOC #AY7672		06/21/2016	SUNTRUST CAPITAL MARKETS	XXX	788,231	750,138	1,677
3140EU-4L-0	FEDERAL NATIONAL MTG ASSOC #BC0826		06/02/2016	SUNTRUST CAPITAL MARKETS	XXX	535,464	498,650	665
544445-BC-2	LOS ANGELES CA DEPT OF ARPTS A		12/16/2016	RAYMOND JAMES	XXX	122,756	125,000	146
57419R-C7-8	MARYLAND ST CMNTY DEV ADMIN DE		08/25/2016	JP MORGAN SECURITIES INC	XXX	100,000	100,000	
57419R-C8-6	MARYLAND ST CMNTY DEV ADMIN DE		08/25/2016	JP MORGAN SECURITIES INC	XXX	175,000	175,000	
57419R-D3-6	MARYLAND ST CMNTY DEV ADMIN DE		08/25/2016	JP MORGAN SECURITIES INC	XXX	300,000	300,000	
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DE		08/25/2016	JP MORGAN SECURITIES INC	XXX	181,214	175,000	
63948W-AF-9	NDSU RESEARCH & TECHNOLOGY PAR		07/15/2016	US BANCORP PIPER JAFFRAY	XXX	140,000	140,000	
63968A-M2-8	NEBRASKA ST PUBLIC PWR DIST RE		10/19/2016	MORGAN STANLEY & CO	XXX	500,000	500,000	
676292-AK-1	OGDEN CITY UT REDEV AGY REVENU		02/04/2016	KEY BANC CAPITAL MARKETS	XXX	259,878	250,000	
676292-AL-9	OGDEN CITY UT REDEV AGY REVENU		02/04/2016	KEY BANC CAPITAL MARKETS	XXX	518,090	500,000	
677377-2M-4	OHIO ST HSG FIN AGY SF MTGE RE		01/20/2016	RBC DAIN RAUSCHER INCORPORATED	XXX	399,148	395,000	716
696543-PX-9	PALM BEACH CNTY FL PUBLIC IMPT		01/14/2016	FIFTH THIRD SECURITIES INC	XXX	101,736	100,000	325
81170T-DT-4	SEACOAST FL UTILITY AUTH		08/01/2016	WELLS FARGO FINANCIAL	XXX	204,106	175,000	4,968
91412G-L9-4	UNIV OF CALIFORNIA CA REVENUES		07/15/2016	PERFORMANCE TRUST CAPITAL PARTNERS	XXX	201,094	200,000	224
977100-CX-2	WISCONSIN ST GEN FUND ANNUAL A		08/03/2016	STIFEL-HANIFEN DIVIS	XXX	175,000	175,000	
977100-CY-0	WISCONSIN ST GEN FUND ANNUAL A		08/03/2016	STIFEL-HANIFEN DIVIS	XXX	375,000	375,000	
3199999	- Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>								
02007C-AE-2	ALLY AUTO RECEIVABLES TRUST 16 1 A4		01/20/2016	CITIGROUP GLOBAL MARKETS	XXX	2,249,386	2,250,000	
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN		01/13/2016	DEUTSCHE BANK	XXX	498,435	500,000	
037833-BS-8	APPLE INC		02/16/2016	JP MORGAN SECURITIES INC	XXX	249,823	250,000	
053015-AD-5	AUTOMATIC DATA PROCESSNG		02/02/2016	GOLDMAN SACHS	XXX	1,270,688	1,250,000	10,938
12593P-AW-2	COMM MORTGAGE TRUST 15 CR25 A4		01/14/2016	DEUTSCHE BANK	XXX	518,535	500,000	992
12630B-BA-5	COMM MORTGAGE TRUST 13 CR13 A4		09/09/2016	DEUTSCHE BANK	XXX	843,779	750,000	1,136
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TR 16 C5 A4		01/26/2016	CREDIT SUISSE FIRST BOSTON	XXX	303,000	300,000	233
14312Q-AD-8	CARMX 2016-4 A4		10/19/2016	BANK OF AMERICA	XXX	274,993	275,000	
14912L-6J-5	CATERPILLAR FINANCIAL SE		02/02/2016	BANK OF AMERICA	XXX	1,254,838	1,250,000	10,417
161571-HE-7	CHASE ISSUANCE TRUST 16-A4 A		07/20/2016	JP MORGAN SECURITIES INC	XXX	924,846	925,000	
172967-FT-3	CITIGROUP INC		02/24/2016	CITIGROUP GLOBAL MARKETS	XXX	538,430	500,000	2,813
172967-KB-6	CITIGROUP INC		01/25/2016	CITIGROUP GLOBAL MARKETS	XXX	496,590	500,000	3,386
17324D-AU-8	CITIGROUP COMMERCIAL MORT 15 P1 A5		01/14/2016	CITIGROUP GLOBAL MARKETS	XXX	2,334,727	2,250,000	4,414
19122T-AB-5	COCA-COLA ENTERPRISES		12/06/2016	MITSUBISHI UFJ SECURITIES USA INC	XXX	268,798	250,000	3,063
20826F-AQ-9	CONOCOPHILLIPS COMPANY		03/03/2016	MIZUHO SECURITIES	XXX	149,940	150,000	
254683-AY-1	DISCOVER CARD EXECUTION NOTE 12 A6 A6		11/16/2016	FTN FINANCIAL SECURITIES CORP	XXX	125,176	125,000	35
278642-AH-6	EBAY INC		03/30/2016	JP MORGAN SECURITIES INC	XXX	502,445	500,000	1,925
34528Q-EN-0	FORD CREDIT FLOORPLAN MASTER 16 1 A1		02/09/2016	BARCLAYS CAPITAL	XXX	1,149,683	1,150,000	
38143U-8F-1	GOLDMAN SACHS GROUP INC		02/22/2016	GOLDMAN SACHS	XXX	499,170	500,000	
437076-BL-5	HOME DEPOT INC		02/03/2016	JP MORGAN SECURITIES INC	XXX	249,110	250,000	
46625H-QJ-2	JPMORGAN CHASE & CO		02/25/2016	JP MORGAN SECURITIES INC	XXX	499,625	500,000	
48305Q-AA-1	KATSER FOUNDATION HOSPIT		02/16/2016	RAYMOND JAMES	XXX	1,360,632	1,300,000	17,442
491674-BE-6	KENTUCKY UTILITIES CO		01/25/2016	KEY BANC CAPITAL MARKETS	XXX	157,271	150,000	1,178
50076Q-AZ-9	KRAFT HEINZ FOODS CO		03/29/2016	US BANCORP	XXX	523,720	500,000	5,590
559080-AK-2	MAGELLAN MIDSTREAM PARTN		02/22/2016	BARCLAYS CAPITAL	XXX	99,875	100,000	
61746B-ED-4	MORGAN STANLEY		11/14/2016	MORGAN STANLEY & CO	XXX	397,956	400,000	

E13

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.65478U-AC-3	NISSAN AUTO RECEIVABLES OWNER 16 A A2B		.02/02/2016	BANK OF AMERICA	XXX	350,000	350,000	
.65478U-AE-9	NISSAN AUTO RECEIVABLES OWNER 16 A A4		.02/02/2016	BANK OF AMERICA	XXX	99,975	100,000	
.693476-BN-2	PNC FUNDING CORP		.02/08/2016	KEY BANC CAPITAL MARKETS	XXX	521,490	500,000	7,013
.855244-AJ-8	STARBUCKS CORP		.02/01/2016	GOLDMAN SACHS	XXX	124,929	125,000	
.863667-AM-3	STRYKER CORP		.03/23/2016	CREDIT SUISSE FIRST BOSTON	XXX	505,080	500,000	693
.887317-AN-5	TIME WARNER INC		.03/30/2016	RBC CAPITAL MARKETS	XXX	534,085	500,000	4,389
.90131H-AR-6	21ST CENTURY FOX AMERICA		.03/31/2016	WELLS FARGO FINANCIAL	XXX	516,085	500,000	833
.91159H-HL-7	US BANCORP		.01/26/2016	US BANCORP	XXX	499,930	500,000	
.92343V-CC-6	VERIZON COMMUNICATIONS		.03/29/2016	WELLS FARGO FINANCIAL	XXX	528,395	500,000	767
.92826C-AB-8	VISA INC		.01/12/2016	WELLS FARGO FINANCIAL	XXX	703,234	700,000	1,326
.949746-SA-0	WELLS FARGO & COMPANY		.11/29/2016	GOLDMAN SACHS	XXX	293,298	300,000	2,223
.94989C-AW-1	WELLS FARGO COMMERCIAL MORT 15 C26 A3		.08/19/2016	FTN FINANCIAL SECURITIES CORP	XXX	259,639	250,000	465
.046353-AK-4	ASTRAZENECA PLC	D	.01/26/2016	mitsubishi ufj securities usa inc	XXX	999,760	1,000,000	4,816
.822582-BD-3	SHELL INTERNATIONAL FIN	D	.02/17/2016	BARCLAYS CAPITAL	XXX	378,700	400,000	3,647
.82481L-AB-5	SHIRE ACQ INV IRELAND DA	D	.09/19/2016	BARCLAYS CAPITAL	XXX	249,730	250,000	
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)					24,305,801	23,850,000	89,734
8399997	Bonds - Subtotals - Bonds - Part 3					42,022,326	40,864,044	111,742
8399998	Bonds - Summary item from Part 5 for Bonds					2,987,471	3,000,000	978
8399999	Bonds - Subtotals - Bonds					45,009,797	43,864,044	112,720
9999999	Totals					45,009,797	XXX	112,720

E13.1



**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1 CUSIP Identifi- cation	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A. C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A. C.V.						
90331H-MC-4	US BANK NA CINCINNATI WF-RBS COMMERCIAL MORTGAGE TR 13		09/12/2016	US BANCORP		250,058	250,000	249,963	249,986				9		249,995		62	62	3,086	01/30/2017
92937F-AB-7	C12 AZ		12/01/2016	PAYDOWN		44,535	44,535	45,869	44,798				(263)		44,535		0	0	852	03/15/2048
136375-BU-5	CANADIAN NATL RAILWAY		12/15/2016	MATURITY		250,000	250,000	252,925	251,232				(1,232)		250,000		0	0	3,625	12/15/2016
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,341,717	3,339,374	3,620,479	3,313,775	0	(44,843)	0	(44,843)	0	3,339,984	0	1,732	1,732	90,602	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						9,424,513	9,422,147	9,931,582	8,410,013	0	(65,662)	0	(65,662)	0	9,422,617	0	1,895	1,895	188,970	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						3,000,459	3,000,000	2,987,471		0	1,538	0	1,538	0	2,989,009	0	11,449	11,449	6,420	XXX
8399999 - Bonds - Subtotals - Bonds						12,424,972	12,422,147	12,919,053	8,410,013	0	(64,124)	0	(64,124)	0	12,411,626	0	13,344	13,344	195,390	XXX
9999999 Totals						12,424,972	XXX	12,919,053	8,410,013	0	(64,124)	0	(64,124)	0	12,411,626	0	13,344	13,344	195,390	XXX

E14.1



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends			
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.								
Bonds - U.S. Governments																							
912828-UR-9	UNITED STATES TREASURY NOTE		03/15/2016	MORGAN STANLEY & CO.	06/10/2016	CITIGROUP GLOBAL MARKETS	3,000,000	2,987,471	3,000,459	2,989,009		1,538			1,538			0	0	11,449	11,449	6,420	978
0599999 - Bonds - U.S. Governments							3,000,000	2,987,471	3,000,459	2,989,009	0	1,538	0	1,538	0	0	0	11,449	11,449	6,420	978		
8399998 - Bonds - Subtotals - Bonds							3,000,000	2,987,471	3,000,459	2,989,009	0	1,538	0	1,538	0	0	0	11,449	11,449	6,420	978		
9999999 Totals								2,987,471	3,000,459	2,989,009	0	1,538	0	1,538	0	0	0	11,449	11,449	6,420	978		

E15

**SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes And Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book / Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date					
										11 Number of Shares	12 % of Outstanding				
Common Stocks - U.S. Property & Casualty Insurer															
050197-25-0	PAWTUCKET INSURANCE COMPANY		14931			No	0	1,667,421	0		100,000,000	100.0			
1199999 - Common Stocks - U.S. Property & Casualty Insurer											0	XXX	XXX		
1899999 - Common Stocks - Subtotals - Common Stocks											0	1,667,421	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks											0	1,667,421	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ .....
2. Total amount of intangible assets nonadmitted: \$ .....

**SCHEDULE D - PART 6 - SECTION 2**

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Totals - Preferred and Common				XXX	XXX

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE DA - PART 1**

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest					21		
		3	4					9	10	11	12			15	16	17	18	19		20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
Exempt Money Market Mutual Funds - as Identified by the SVO																					
608919-71-8	FEDERATED GOVT OBLI FD-PRM			10/14/2016	DIRECT		311,902						311,902					MON	159	0	
899999 - Bonds - Exempt Money Market Mutual Funds - as Identified by the SVO																					
							311,902	0	0	0	0	XXX	311,902	0	0	XXX	XXX	XXX		159	0
All Other Money Market Mutual Funds																					
996085-25-4	DREYFUS CASH MANAGEMENT FUND			12/01/2016	DIRECT		101,706						101,706					MON	223		
31607A-20-8	FIDELITY PRIME MONEY MARKET FD			09/06/2016	DIRECT		499,863						499,863					MON	1,894		
899999 - All Other Money Market Mutual Funds																					
							601,569	0	0	0	0	XXX	601,569	0	0	XXX	XXX	XXX		2,118	0
9199999 Totals																					
							913,472	0	0	0	0	XXX	913,472	0	0	XXX	XXX	XXX		2,277	0

E17

Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part A - Section 2

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part B - Section 2

**NONE**

Schedule DB - Part D - Section 1

**NONE**

Schedule DB - Part D - Section 2

**NONE**

Schedule DL - Part 1

**NONE**

Schedule DL - Part 2

**NONE**



ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year				
<b>NONE</b>											
				8699999 Total Cash Equivalents					0	0	0

E27

**ANNUAL STATEMENT FOR THE YEAR 2016 OF THE NARRAGANSETT BAY INSURANCE COMPANY**

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value	
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA	ST	BENEFIT OF ALL INSUREDS	101,706	101,706		
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI	ST	BENEFIT OF ALL INSUREDS	499,862	499,862		
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. US Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX		601,568	601,568	0	0
<b>DETAILS OF WRITE-INS</b>							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX		0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX		0	0	0	0

# ALPHABETICAL INDEX

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## ANNUAL STATEMENT BLANK

Assets	2
Cash Flow	5
Exhibit of Capital Gains (Losses)	12
Exhibit of Net Investment Income	12
Exhibit of Nonadmitted Assets	13
Exhibit of Premiums and Losses (State Page)	19
Five-Year Historical Data	17
General Interrogatories	15
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Notes To Financial Statements	14
Overflow Page For Write-Ins	100
Schedule A – Part 1	E01
Schedule A – Part 2	E02
Schedule A – Part 3	E03
Schedule A – Verification Between Years	SI02
Schedule B – Part 1	E04
Schedule B – Part 2	E05
Schedule B – Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA – Part 3	E09
Schedule BA – Verification Between Years	SI03
Schedule D – Part 1	E10
Schedule D – Part 1A – Section 1	SI05
Schedule D – Part 1A – Section 2	SI08
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12
Schedule D – Part 3	E13
Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Part 6 – Section 1	E16
Schedule D – Part 6 – Section 2	E16
Schedule D – Summary By Country	SI04
Schedule D – Verification Between Years	SI03
Schedule DA – Part 1	E17



# ALPHABETICAL INDEX

---

## ANNUAL STATEMENT BLANK (Continued)

Schedule DA – Verification Between Years	SI10
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part A – Verification Between Years	SI11
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part B – Verification Between Years	SI11
Schedule DB – Part C – Section 1	SI12
Schedule DB – Part C – Section 2	SI13
Schedule DB – Part D – Section 1	E22
Schedule DB – Part D – Section 2	E23
Schedule DB – Verification	SI14
Schedule DL – Part 1	E24
Schedule DL – Part 2	E25
Schedule E – Part 1 – Cash	E26
Schedule E – Part 2 – Cash Equivalents	E27
Schedule E – Part 3 – Special Deposits	E28
Schedule E – Verification Between Years	SI15
Schedule F – Part 1	20
Schedule F – Part 2	21
Schedule F – Part 3	22
Schedule F – Part 4	23
Schedule F – Part 5	24
Schedule F – Part 6 – Section 1	25
Schedule F – Part 6 – Section 2	26
Schedule F – Part 7	27
Schedule F – Part 8	28
Schedule F – Part 9	29
Schedule H – Accident and Health Exhibit – Part 1	30
Schedule H – Part 2, Part 3, and Part 4	31
Schedule H – Part 5 – Health Claims	32
Schedule P – Part 1 – Summary	33
Schedule P – Part 1A – Homeowners/Farmowners	35
Schedule P – Part 1B – Private Passenger Auto Liability/Medical	36
Schedule P – Part 1C – Commercial Auto/Truck Liability/Medical	37
Schedule P – Part 1D – Workers’ Compensation (Excluding Excess Workers’ Compensation)	38

# ALPHABETICAL INDEX

## ANNUAL STATEMENT BLANK (Continued)

Schedule P – Part 1E – Commercial Multiple Peril	39
Schedule P – Part 1F – Section 1 – Medical Professional Liability – Occurrence	40
Schedule P – Part 1F – Section 2 – Medical Professional Liability – Claims-Made	41
Schedule P – Part 1G – Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery)	42
Schedule P – Part 1H – Section 1 – Other Liability–Occurrence	43
Schedule P – Part 1H – Section 2 – Other Liability – Claims-Made	44
Schedule P – Part 1I – Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45
Schedule P – Part 1J – Auto Physical Damage	46
Schedule P – Part 1K – Fidelity/Surety	47
Schedule P – Part 1L – Other (Including Credit, Accident and Health)	48
Schedule P – Part 1M – International	49
Schedule P – Part 1N – Reinsurance – Nonproportional Assumed Property	50
Schedule P – Part 1O – Reinsurance – Nonproportional Assumed Liability	51
Schedule P – Part 1P – Reinsurance – Nonproportional Assumed Financial Lines	52
Schedule P – Part 1R – Section 1 – Products Liability – Occurrence	53
Schedule P – Part 1R – Section 2 – Products Liability – Claims – Made	54
Schedule P – Part 1S – Financial Guaranty/Mortgage Guaranty	55
Schedule P – Part 1T – Warranty	56
Schedule P – Part 2, Part 3 and Part 4 – Summary	34
Schedule P – Part 2A – Homeowners/Farmowners	57
Schedule P – Part 2B – Private Passenger Auto Liability/Medical	57
Schedule P – Part 2C – Commercial Auto/Truck Liability/Medical	57
Schedule P – Part 2D – Workers’ Compensation (Excluding Excess Workers’ Compensation)	57
Schedule P – Part 2E – Commercial Multiple Peril	57
Schedule P – Part 2F – Section 1 – Medical Professional Liability – Occurrence	58
Schedule P – Part 2F – Section 2 – Medical Professional Liability – Claims – Made	58
Schedule P – Part 2G – Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	58
Schedule P – Part 2H – Section 1 – Other Liability – Occurrence	58
Schedule P – Part 2H – Section 2 – Other Liability – Claims – Made	58
Schedule P – Part 2I – Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	59
Schedule P – Part 2J – Auto Physical Damage	59
Schedule P – Part 2K – Fidelity, Surety	59
Schedule P – Part 2L – Other (Including Credit, Accident and Health)	59
Schedule P – Part 2M – International	59
Schedule P – Part 2N – Reinsurance – Nonproportional Assumed Property	60
Schedule P – Part 2O – Reinsurance – Nonproportional Assumed Liability	60
Schedule P – Part 2P – Reinsurance – Nonproportional Assumed Financial Lines	60
Schedule P – Part 2R – Section 1 – Products Liability – Occurrence	61
Schedule P – Part 2R – Section 2 – Products Liability – Claims-Made	61
Schedule P – Part 2S – Financial Guaranty/Mortgage Guaranty	61
Schedule P – Part 2T – Warranty	61
Schedule P – Part 3A – Homeowners/Farmowners	62

# ALPHABETICAL INDEX

## ANNUAL STATEMENT BLANK (Continued)

Schedule P – Part 3B – Private Passenger Auto Liability/Medical	62
Schedule P – Part 3C – Commercial Auto/Truck Liability/Medical	62
Schedule P – Part 3D – Workers’ Compensation (Excluding Excess Workers’ Compensation)	62
Schedule P – Part 3E – Commercial Multiple Peril	62
Schedule P – Part 3F – Section 1 – Medical Professional Liability – Occurrence	63
Schedule P – Part 3F – Section 2 – Medical Professional Liability – Claims-Made	63
Schedule P – Part 3G – Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	63
Schedule P – Part 3H – Section 1 – Other Liability – Occurrence	63
Schedule P – Part 3H – Section 2 – Other Liability – Claims-Made	63
Schedule P – Part 3I – Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	64
Schedule P – Part 3J – Auto Physical Damage	64
Schedule P – Part 3K – Fidelity/Surety	64
Schedule P – Part 3L – Other (Including Credit, Accident and Health)	64
Schedule P – Part 3M – International	64
Schedule P – Part 3N – Reinsurance – Nonproportional Assumed Property	65
Schedule P – Part 3O – Reinsurance – Nonproportional Assumed Liability	65
Schedule P – Part 3P – Reinsurance – Nonproportional Assumed Financial Lines	65
Schedule P – Part 3R – Section 1 – Products Liability – Occurrence	66
Schedule P – Part 3R – Section 2 – Products Liability – Claims-Made	66
Schedule P – Part 3S – Financial Guaranty/Mortgage Guaranty	66
Schedule P – Part 3T – Warranty	66
Schedule P – Part 4A – Homeowners/Farmowners	67
Schedule P – Part 4B – Private Passenger Auto Liability/Medical	67
Schedule P – Part 4C – Commercial Auto/Truck Liability/Medical	67
Schedule P – Part 4D – Workers’ Compensation (Excluding Excess Workers’ Compensation)	67
Schedule P – Part 4E – Commercial Multiple Peril	67
Schedule P – Part 4F – Section 1 – Medical Professional Liability – Occurrence	68
Schedule P – Part 4F – Section 2 – Medical Professional Liability – Claims-Made	68
Schedule P – Part 4G – Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	68
Schedule P – Part 4H – Section 1 – Other Liability – Occurrence	68
Schedule P – Part 4H – Section 2 – Other Liability – Claims-Made	68
Schedule P – Part 4I – Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft)	69
Schedule P – Part 4J – Auto Physical Damage	69
Schedule P – Part 4K – Fidelity/Surety	69
Schedule P – Part 4L – Other (Including Credit, Accident and Health)	69
Schedule P – Part 4M – International	69
Schedule P – Part 4N – Reinsurance – Nonproportional Assumed Property	70
Schedule P – Part 4O – Reinsurance – Nonproportional Assumed Liability	70
Schedule P – Part 4P – Reinsurance – Nonproportional Assumed Financial Lines	70
Schedule P – Part 4R – Section 1 – Products Liability – Occurrence	71
Schedule P – Part 4R – Section 2 – Products Liability – Claims-Made	71

# ALPHABETICAL INDEX

## ANNUAL STATEMENT BLANK (Continued)

Schedule P – Part 4S – Financial Guaranty/Mortgage Guaranty	71
Schedule P – Part 4T – Warranty	71
Schedule P – Part 5A – Homeowners/Farmowners	72
Schedule P – Part 5B – Private Passenger Auto Liability/Medical	73
Schedule P – Part 5C – Commercial Auto/Truck Liability/Medical	74
Schedule P – Part 5D – Workers’ Compensation (Excluding Excess Workers’ Compensation)	75
Schedule P – Part 5E – Commercial Multiple Peril	76
Schedule P – Part 5F – Medical Professional Liability – Claims-Made	78
Schedule P – Part 5F – Medical Professional Liability – Occurrence	77
Schedule P – Part 5H – Other Liability – Claims-Made	80
Schedule P – Part 5H – Other Liability – Occurrence	79
Schedule P – Part 5R – Products Liability – Claims-Made	82
Schedule P – Part 5R – Products Liability – Occurrence	81
Schedule P – Part 5T – Warranty	83
Schedule P – Part 6C – Commercial Auto/Truck Liability/Medical	84
Schedule P – Part 6D – Workers’ Compensation (Excluding Excess Workers’ Compensation)	84
Schedule P – Part 6E – Commercial Multiple Peril	85
Schedule P – Part 6H – Other Liability – Claims-Made	86
Schedule P – Part 6H – Other Liability – Occurrence	85
Schedule P – Part 6M – International	86
Schedule P – Part 6N – Reinsurance – Nonproportional Assumed Property	87
Schedule P – Part 6O – Reinsurance – Nonproportional Assumed Liability	87
Schedule P – Part 6R – Products Liability – Claims-Made	88
Schedule P – Part 6R – Products Liability – Occurrence	88
Schedule P – Part 7A – Primary Loss Sensitive Contracts	89
Schedule P – Part 7B – Reinsurance Loss Sensitive Contracts	91
Schedule P Interrogatories	93
Schedule T – Exhibit of Premiums Written	94
Schedule T – Part 2 – Interstate Compact	95
Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule Y – Part 1A – Detail of Insurance Holding Company System	97
Schedule Y – Part 2 – Summary of Insurer’s Transactions With Any Affiliates	98
Statement of Income	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	99
Underwriting and Investment Exhibit Part 1	6
Underwriting and Investment Exhibit Part 1A	7
Underwriting and Investment Exhibit Part 1B	8
Underwriting and Investment Exhibit Part 2	9
Underwriting and Investment Exhibit Part 2A	10
Underwriting and Investment Exhibit Part 3	11

