



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

NARRAGANSETT BAY INSURANCE COMPANY

NAIC Group Code 4861 4861 NAIC Company Code 43001 Employer's ID Number 05-0394576
(Current) (Prior)

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry RI
Country of Domicile United States of America

Incorporated/Organized 06/10/1981 Commenced Business 04/01/1982

Statutory Home Office 1301 Atwood Ave, Suite 316E, Johnston, RI, US 02919
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1301 Atwood Ave, Suite 316E, Johnston, RI, US 02919, 401-725-5600
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P. O. Box 9950, Providence, RI, US 02940
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1301 Atwood Ave, Suite 316E, Johnston, RI, US 02919, 401-725-5600
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.nbic.com

Statutory Statement Contact Michael McNamara, 401-495-8925
(Name) (Area Code) (Telephone Number)
mmcnamara@nbic.com, 401-495-8914
(E-mail Address) (FAX Number)

OFFICERS

Chief Executive Officer Ernie Jose Garateix President Timothy Michael Moura
Chief Financial Officer Kirk Howard Lusk Secretary Kirk Howard Lusk

OTHER

DIRECTORS OR TRUSTEES

Ernie Jose Garateix Richard Alexander Widdicombe Vijay Shankarro Walvekar
Irimi Barlas Joseph Shanju Vattamattam

State of Rhode Island SS
County of Providence

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

Ernie Jose Garateix
Chief Executive Officer

Kirk Howard Lusk
Chief Financial Officer

Timothy Michael Moura
President

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	8,128,433	3.096	8,128,433	0	8,128,433	3.096
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	4,322,981	1.647	4,322,981	0	4,322,981	1.647
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	16,295,583	6.207	16,295,583	0	16,295,583	6.207
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	54,900,931	20.911	54,900,931	0	54,900,931	20.911
1.06 Industrial and miscellaneous	45,859,689	17.467	45,859,689	0	45,859,689	17.467
1.07 Hybrid securities	0	0.000			0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated Bank loans	0	0.000			0	0.000
1.11 Total long-term bonds	129,507,617	49.327	129,507,617	0	129,507,617	49.327
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	2,550,000	0.971	2,550,000	0	2,550,000	0.971
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	2,550,000	0.971	2,550,000	0	2,550,000	0.971
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	76,600	0.029	76,600		76,600	0.029
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	4,088,279	1.557	4,088,279		4,088,279	1.557
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	4,164,879	1.586	4,164,879	0	4,164,879	1.586
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	82,192,807	31.306	82,192,807		82,192,807	31.306
6.02 Cash equivalents (Schedule E, Part 2)	31,929,040	12.161	31,929,042		31,929,042	12.161
6.03 Short-term investments (Schedule DA)	10,715,021	4.081	10,715,021		10,715,021	4.081
6.04 Total cash, cash equivalents and short-term investments	124,836,868	47.548	124,836,869	0	124,836,869	47.548
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	1,488,833	0.567	1,488,833		1,488,833	0.567
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	262,548,197	100.000	262,548,199	0	262,548,199	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	2,000,000
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8)	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16	0
3.2	Totals, Part 3, Column 12	0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13	(511,167)
5.2	Totals, Part 3, Column 9	(511,167)
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16	
8.	Deduct amortization of premium and depreciation	0
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
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
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,488,833
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,488,833

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	110,226,667
2.	Cost of bonds and stocks acquired, Part 3, Column 7	48,229,909
3.	Accrual of discount	81,233
4.	Unrealized valuation increase (decrease):	
4.1	Part 1, Column 12	0
4.2	Part 2, Section 1, Column 15	0
4.3	Part 2, Section 2, Column 13	(25,531)
4.4	Part 4, Column 11	0
		(25,531)
5.	Total gain (loss) on disposals, Part 4, Column 19	(52,820)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	21,622,452
7.	Deduct amortization of premium	700,472
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.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	85,961
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	136,222,497
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	136,222,497

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

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	8,128,433	8,095,525	8,236,960	8,145,172
	2. Canada				
	3. Other Countries				
	4. Totals	8,128,433	8,095,525	8,236,960	8,145,172
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	4,322,981	4,270,070	4,352,861	4,235,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	16,295,583	16,135,764	16,316,257	16,250,000
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	54,900,931	54,422,183	55,351,322	54,097,146
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	43,820,531	43,421,403	44,413,315	42,420,470
	9. Canada	1,006,584	996,623	1,007,078	1,000,000
	10. Other Countries	1,032,574	1,022,270	1,033,960	1,000,000
	11. Totals	45,859,689	45,440,296	46,454,353	44,420,470
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	129,507,617	128,363,836	130,711,753	127,147,788
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	2,550,000	2,550,000	2,550,000	
	15. Canada				
	16. Other Countries				
	17. Totals	2,550,000	2,550,000	2,550,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	2,550,000	2,550,000	2,550,000	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	76,600	76,600	76,600	
	21. Canada				
	22. Other Countries				
	23. Totals	76,600	76,600	76,600	
Parent, Subsidiaries and Affiliates	24. Totals	4,088,279	4,088,279	3,007,995	
	25. Total Common Stocks	4,164,879	4,164,879	3,084,595	
	26. Total Stocks	6,714,879	6,714,879	5,634,595	
	27. Total Bonds and Stocks	136,222,496	135,078,715	136,346,348	

ANNUAL STATEMENT FOR THE YEAR 2021 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,028,911	7,050,959	34,476	13,576	511	XXX	8,128,433	6.3	2,779,122	2.7	8,128,433	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	1,028,911	7,050,959	34,476	13,576	511	XXX	8,128,433	6.3	2,779,122	2.7	8,128,433	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	1,622,981	2,200,000	500,000	0	XXX	4,322,981	3.3	3,150,724	3.0	4,322,981	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	1,622,981	2,200,000	500,000	0	XXX	4,322,981	3.3	3,150,724	3.0	4,322,981	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	2,925,011	6,193,818	5,777,163	1,399,591	0	XXX	16,295,583	12.6	11,507,954	11.1	16,295,583	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	2,925,011	6,193,818	5,777,163	1,399,591	0	XXX	16,295,583	12.6	11,507,954	11.1	16,295,583	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,908,398	19,598,971	25,762,531	2,565,784	65,247	XXX	54,900,931	42.4	45,877,381	44.4	54,900,931	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	6,908,398	19,598,971	25,762,531	2,565,784	65,247	XXX	54,900,931	42.4	45,877,381	44.4	54,900,931	0

ANNUAL STATEMENT FOR THE YEAR 2021 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	6,845,379	12,954,971	8,107,469	0	98,400	XXX	28,006,219	21.6	25,057,472	24.2	28,006,219	0
6.2 NAIC 2	751,549	12,020,669	4,896,756	184,496	0	XXX	17,853,470	13.8	15,063,587	14.6	17,853,470	0
6.3 NAIC 3						XXX	0	0.0	0	0.0		0
6.4 NAIC 4						XXX	0	0.0	0	0.0		0
6.5 NAIC 5						XXX	0	0.0	0	0.0		0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	7,596,928	24,975,639	13,004,225	184,496	98,400	XXX	45,859,689	35.4	40,121,059	38.8	45,859,689	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 17,707,698	47,421,701	41,881,640	4,478,950	164,158	0	111,654,147	86.2	XXX	XXX	111,654,147	0
11.2 NAIC 2	(d) 751,549	12,020,669	4,896,756	184,496	0	0	17,853,470	13.8	XXX	XXX	17,853,470	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.7 Totals	18,459,247	59,442,369	46,778,396	4,663,447	164,158	0	(b) 129,507,617	100.0	XXX	XXX	129,507,617	0
11.8 Line 11.7 as a % of Col. 7	14.3	45.9	36.1	3.6	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	22,365,152	29,425,535	33,532,171	2,938,508	111,285	0	XXX	XXX	88,372,651	85.4	88,372,652	(1)
12.2 NAIC 2	1,435,638	8,011,735	5,432,461	183,754	0	0	XXX	XXX	15,063,588	14.6	15,063,587	1
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	23,800,790	37,437,270	38,964,632	3,122,262	111,285	0	XXX	XXX	(b) 103,436,239	100.0	103,436,239	0
12.8 Line 12.7 as a % of Col. 9	23.0	36.2	37.7	3.0	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	17,707,698	47,421,701	41,881,640	4,478,950	164,158	0	111,654,147	86.2	88,372,652	85.4	111,654,147	XXX
13.2 NAIC 2	751,549	12,020,669	4,896,756	184,496	0	0	17,853,470	13.8	15,063,587	14.6	17,853,470	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	18,459,247	59,442,369	46,778,396	4,663,447	164,158	0	129,507,617	100.0	103,436,239	100.0	129,507,617	XXX
13.8 Line 13.7 as a % of Col. 7	14.3	45.9	36.1	3.6	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	14.3	45.9	36.1	3.6	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	0	0	0	0	0	0.0	(1)	0.0	XXX	0
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	1	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 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
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	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 of bonds with Z designations and \$ _____ 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.

(c) Includes \$ _____ current year, \$ _____ prior year of bonds with 5GI designations and \$ _____ current year, \$ _____ prior year of bonds with 6* designations. "5GI" 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 2021 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 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	997,406	6,976,207	0	0	0	XXX	7,973,613	6.2	2,517,027	2.4	7,973,613	0
1.02 Residential Mortgage-Backed Securities	31,505	74,752	34,476	13,576	511	XXX	154,820	0.1	262,094	0.3	154,820	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,028,911	7,050,959	34,476	13,576	511	XXX	8,128,433	6.3	2,779,121	2.7	8,128,433	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	1,622,981	2,200,000	500,000	0	XXX	4,322,981	3.3	3,150,724	3.0	4,322,981	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	1,622,981	2,200,000	500,000	0	XXX	4,322,981	3.3	3,150,724	3.0	4,322,981	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,925,011	6,193,818	5,777,163	1,399,591	0	XXX	16,295,583	12.6	11,507,954	11.1	16,295,583	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	0
4.05 Totals	2,925,011	6,193,818	5,777,163	1,399,591	0	XXX	16,295,583	12.6	11,507,954	11.1	16,295,583	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,353,128	15,568,872	23,940,640	1,869,843	0	XXX	46,732,483	36.1	36,694,862	35.5	46,732,483	0
5.02 Residential Mortgage-Backed Securities	1,555,269	4,030,099	1,821,892	695,941	65,247	XXX	8,168,448	6.3	8,980,999	8.7	8,168,448	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	201,520	0.2	0	0
5.05 Totals	6,908,398	19,598,971	25,762,531	2,565,784	65,247	XXX	54,900,931	42.4	45,877,381	44.4	54,900,931	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,692,141	23,809,735	12,571,551	184,496	98,400	XXX	41,356,324	31.9	34,751,828	33.6	41,356,324	0
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	2,904,787	1,165,904	432,674	0	0	XXX	4,503,365	3.5	5,258,173	5.1	4,503,365	0
6.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	111,058	0.1	0	0
6.05 Totals	7,596,928	24,975,639	13,004,225	184,496	98,400	XXX	45,859,689	35.4	40,121,059	38.8	45,859,689	0
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 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 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	13,967,686	54,171,614	44,489,354	3,953,930	98,400	XXX	116,680,984	90.1	XXX	XXX	116,680,984	0
11.02 Residential Mortgage-Backed Securities	1,586,774	4,104,851	1,856,368	709,517	65,758	XXX	8,323,268	6.4	XXX	XXX	8,323,268	0
11.03 Commercial Mortgage-Backed Securities	2,904,787	1,165,904	432,674	0	0	XXX	4,503,365	3.5	XXX	XXX	4,503,365	0
11.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	18,459,247	59,442,369	46,778,396	4,663,447	164,158	0	129,507,617	100.0	XXX	XXX	129,507,617	0
11.09 Line 11.08 as a % of Col. 7	14.3	45.9	36.1	3.6	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	21,030,268	27,937,391	36,853,563	2,702,809	98,363	XXX	XXX	XXX	88,622,394	85.7	88,622,394	0
12.02 Residential Mortgage-Backed Securities	2,154,881	4,978,726	1,677,111	419,453	12,922	XXX	XXX	XXX	9,243,093	8.9	9,243,093	0
12.03 Commercial Mortgage-Backed Securities	303,063	4,521,152	433,958	0	0	XXX	XXX	XXX	5,258,173	5.1	5,258,173	0
12.04 Other Loan-Backed and Structured Securities	312,579	0	0	0	0	XXX	XXX	XXX	312,579	0.3	312,579	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	23,800,791	37,437,269	38,964,632	3,122,262	111,285	0	XXX	XXX	103,436,239	100.0	103,436,239	0
12.09 Line 12.08 as a % of Col. 9	23.0	36.2	37.7	3.0	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	13,967,686	54,171,614	44,489,354	3,953,930	98,400	XXX	116,680,984	90.1	88,622,394	85.7	116,680,984	XXX
13.02 Residential Mortgage-Backed Securities	1,586,774	4,104,851	1,856,368	709,517	65,758	XXX	8,323,268	6.4	9,243,093	8.9	8,323,268	XXX
13.03 Commercial Mortgage-Backed Securities	2,904,787	1,165,904	432,674	0	0	XXX	4,503,365	3.5	5,258,173	5.1	4,503,365	XXX
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	312,579	0.3	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	18,459,247	59,442,369	46,778,396	4,663,447	164,158	0	129,507,617	100.0	103,436,239	100.0	129,507,617	XXX
13.09 Line 13.08 as a % of Col. 7	14.3	45.9	36.1	3.6	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	14.3	45.9	36.1	3.6	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.09 Line 14.08 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
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

ANNUAL STATEMENT FOR THE YEAR 2021 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	11,335,186	634,709	0	10,700,477	0
2. Cost of short-term investments acquired	3,513,341	3,513,341	0	0	0
3. Accrual of discount	1,203	1,203	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	4,130,000	4,130,000	0	0	0
7. Deduct amortization of premium	4,709	4,709	0	0	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)	10,715,021	14,544	0	10,700,477	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	10,715,021	14,544	0	10,700,477	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company
SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	49,837,155	717,583	49,119,572	0
2. Cost of cash equivalents acquired	30,547,609	0	30,547,609	0
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(15,412)	(15,276)	(136)	
6. Deduct consideration received on disposals	48,440,310	0	48,440,310	0
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)	31,929,042	702,307	31,226,735	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	31,929,042	702,307	31,226,735	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identifi- cation	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum- brances	Change in Book/Adjusted Carrying Value					18 Invest- ment Income	19 Commit- ment for Additional Invest- ment	20 Perce- tage of Own- ership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	15 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized	16 Capital- ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value				
	Freehold Properties	#0	Franklin	TN	Compass Point Research & Trading LLC		09/27/2019	2,000,000	1,488,833	1,488,833	(511,167)	0	0	0	0	0	0	0	XXX	
2199999. Joint Venture Interests - Real Estate - Unaffiliated								2,000,000	1,488,833	1,488,833	(511,167)	0	0	0	0	0	0	0	XXX	
4899999. Total - Unaffiliated								2,000,000	1,488,833	1,488,833	(511,167)	0	0	0	0	0	0	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals								2,000,000	1,488,833	1,488,833	(511,167)	0	0	0	0	0	0	0	0	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 Number
 1A 1A ..\$0 1B ..\$0 1C ..\$0 1D ..\$0 1E ..\$0 1F ..\$0 1G ..\$0
 1B 2A ..\$0 2B ..\$0 2C ..\$0
 1C 3A ..\$0 3B ..\$0 3C ..\$0
 1D 4A ..\$0 4B ..\$0 4C ..\$0
 1E 5A ..\$0 5B ..\$0 5C ..\$0
 1F 6 ..\$0

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
4899999. Total - Unaffiliated							0	0	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							0	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
4899999. Total - Unaffiliated								0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								0	0	0	0	0	0	0	0	0	0	0	0	

ANNUAL STATEMENT FOR THE YEAR 2021 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	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
91282C-BD-2	UNITED STATES TREASURY				1.A	997,384	99.6960	996,960	1,000,000	997,406	0	21	0	0	0.125	0.386	JD	3	625	0	12/27/2021	12/31/2022
91282C-BE-0	UNITED STATES TREASURY				1.A	493,477	98.7460	493,730	500,000	493,503	0	26	289	0	0.125	0.769	JJ	0	0	0	12/27/2021	01/15/2024
91282C-CU-3	UNITED STATES TREASURY				1.A	1,496,487	99.1280	1,486,920	1,500,000	1,496,973	0	486	0	0	0.125	0.247	FA	637	0	0	09/24/2021	08/31/2023
91282C-CX-7	UNITED STATES TREASURY				1.A	994,572	98.5970	985,970	1,000,000	994,984	0	412	0	0	0.375	0.562	MS	1,119	0	0	10/07/2021	09/15/2024
91282C-DA-6	UNITED STATES TREASURY				1.A	998,869	99.3040	993,040	1,000,000	998,997	0	128	0	0	0.250	0.308	MS	639	0	0	10/07/2021	09/30/2023
91282C-DD-0	UNITED STATES TREASURY				1.A	997,306	99.4250	994,250	1,000,000	997,526	0	220	0	0	0.375	0.511	AO	642	0	0	11/01/2021	10/31/2023
91282C-DG-3	UNITED STATES TREASURY				1.A	498,302	99.3520	496,760	500,000	498,356	0	54	0	0	1.125	1.195	AO	963	0	0	11/01/2021	10/31/2026
91282C-DM-0	UNITED STATES TREASURY				1.A	1,495,764	99.6250	1,494,375	1,500,000	1,495,869	0	104	0	0	0.500	0.645	MN	659	0	0	12/27/2021	11/30/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						7,972,162	XXX	7,942,005	8,000,000	7,973,613	0	1,451	0	0	XXX	XXX	XXX	4,952	625	0	XXX	XXX
36179R-D7-1	G2 MA2826 - RIBS			4	1.A	264,798	105.7500	153,520	145,172	154,820	0	2,628	0	0	3.500	1.796	MON	423	5,081	0	04/30/2015	05/20/2045
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						264,798	XXX	153,520	145,172	154,820	0	2,628	0	0	XXX	XXX	XXX	423	5,081	0	XXX	XXX
0599999. Total - U.S. Government Bonds						8,236,960	XXX	8,095,525	8,145,172	8,128,433	0	4,079	0	0	XXX	XXX	XXX	5,375	5,706	0	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	0	XXX	XXX
20772K-JV-6	CONNECTICUT ST			1	1.D FE	736,471	103.0720	706,043	685,000	727,146	0	(9,124)	0	0	2.350	0.950	JJ	8,049	16,992	0	12/21/2020	07/01/2026
57582R-L6-1	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	500,000	98.2190	491,095	500,000	500,000	0	0	0	0	1.670	1.670	MN	1,392	7,608	0	11/19/2020	11/01/2031
605581-MY-0	MISSISSIPPI ST			1	1.C FE	350,000	99.2810	347,484	350,000	350,000	0	0	0	0	0.422	0.422	MN	246	1,477	0	07/24/2020	11/01/2023
646039-YH-4	NEW JERSEY ST			1	1.G FE	566,390	110.6920	553,460	500,000	545,835	0	(18,618)	0	0	5.000	1.140	JD	2,083	25,486	0	11/19/2020	06/01/2024
68609T-WF-1	OREGON ST			1	1.B FE	500,000	99.1780	495,890	500,000	500,000	0	0	0	0	1.315	1.315	MN	1,096	6,575	0	06/10/2020	05/01/2027
70914P-W6-5	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	1,200,000	98.4590	1,181,508	1,200,000	1,200,000	0	0	0	0	1.450	1.450	FA	7,250	3,432	0	05/06/2021	08/01/2027
97705M-SC-0	WISCONSIN ST			1,2	1.B FE	500,000	98.9180	494,590	500,000	500,000	0	0	0	0	1.736	1.736	MN	1,447	8,680	0	06/25/2020	05/01/2032
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						4,352,861	XXX	4,270,070	4,235,000	4,322,981	0	(27,742)	0	0	XXX	XXX	XXX	21,562	70,249	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						4,352,861	XXX	4,270,070	4,235,000	4,322,981	0	(27,742)	0	0	XXX	XXX	XXX	21,562	70,249	0	XXX	XXX
033162-JE-9	ANCHORAGE ALASKA			1	1.B FE	150,000	100.0220	150,033	150,000	150,000	0	0	0	0	1.514	1.514	MS	95	0	0	12/03/2021	09/01/2026
060096-CK-8	BANGOR ME			1	1.D FE	300,000	99.6500	298,950	300,000	300,000	0	0	0	0	0.570	0.570	JJ	789	1,425	0	08/19/2020	07/15/2023
079365-CX-8	BELLEVUE WASH			1	1.A FE	500,000	97.5520	487,760	500,000	500,000	0	0	0	0	1.119	1.119	JD	466	5,346	0	12/02/2020	12/01/2027
249002-HV-1	DENTON TEX INDPT SCH DIST			2	1.A FE	750,000	96.2300	721,725	750,000	750,000	0	0	0	0	1.777	1.777	FA	5,035	8,811	0	11/25/2020	08/15/2033
30382A-KA-9	FAIRFAX CNTY VA			1	1.A FE	750,000	99.4310	745,733	750,000	750,000	0	0	0	0	0.383	0.383	AO	718	2,992	0	08/26/2020	10/01/2023
378460-YH-6	GLENDALE CALIF UNI SCH DIST			1	1.B FE	350,000	103.4250	361,988	350,000	350,000	0	0	0	0	2.129	2.129	MS	2,484	7,452	0	05/13/2020	09/01/2028
385064-SK-7	GRANBURY TEX INDPT SCH DIST			2	1.A FE	349,541	99.2660	347,431	350,000	349,591	0	34	0	0	1.966	1.978	FA	2,867	6,881	0	06/04/2020	08/01/2032
478718-K4-6	JOHNSON CNTY KANS UNI SCH DIST NO 233			1	1.C FE	750,000	97.5920	731,940	750,000	750,000	0	0	0	0	0.914	0.914	MS	2,285	2,971	0	02/18/2021	09/01/2026
512282-FR-0	LAKEVIEW MICH SCH DIST CALHOUN CNTY			1	1.A FE	725,000	100.0000	725,000	725,000	725,000	0	0	0	0	0.100	0.100	MON	48	334	0	10/16/2020	05/01/2032
529063-VJ-5	LEXINGTON CNTY S C SCH DIST NO 001			1	1.C FE	1,000,000	98.5660	985,660	1,000,000	1,000,000	0	0	0	0	1.450	1.450	FA	6,042	14,500	0	06/18/2020	02/01/2028
542411-PB-3	LONG BEACH CALIF CNTY COLLEGE DIST			1	1.C FE	500,000	99.4740	497,370	500,000	500,000	0	0	0	0	1.442	1.442	MN	1,202	4,326	0	03/05/2021	05/01/2027
554885-M9-1	MACOMB CNTY MICH			1	1.B FE	230,000	98.3810	226,276	230,000	230,000	0	0	0	0	1.342	1.342	MN	514	3,121	0	10/09/2020	11/01/2027
592112-UB-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	900,000	97.4900	877,410	900,000	900,000	0	0	0	0	0.610	0.610	JJ	2,745	2,028	0	01/27/2021	07/01/2025
64968H-MX-5	NEW YORK N Y			1	1.C FE	107,609	106.6300	106,630	100,000	101,363	0	(739)	0	0	4.769	3.954	AO	1,192	4,769	0	12/09/2011	10/01/2023
64966Q-DZ-0	NEW YORK N Y			2	1.B FE	750,000	100.0000	750,000	750,000	750,000	0	0	0	0	0.100	0.100	MON	49	356	0	10/16/2020	03/01/2044
64966Q-LA-6	NEW YORK N Y			1	1.C FE	500,035	100.0180	500,090	500,000	500,011	0	(18)	0	0	0.360	0.356	FA	750	1,610	0	08/27/2020	08/01/2022
64966Q-RG-7	NEW YORK N Y			1	1.C FE	350,000	99.6490	348,772	350,000	350,000	0	0	0	0	0.590	0.590	FA	860	1,176	0	12/18/2020	08/01/2023
667826-AJ-0	NORTHWEST TEX INDPT SCH DIST			2	1.A FE	600,000	98.8440	593,064	600,000	600,000	0	0	0	0	1.776	1.776	FA	4,026	10,656	0	06/25/2020	02/15/2031
686053-DR-7	OREGON SCH BRDS ASSN			1	1.C FE	235,992	114.3940	228,788	200,000	222,840	0	(3,077)	0	0	5.528	3.544	JD	31	11,056	0	08/07/2017	06/30/2028
701057-BX-8	PARKER COLO WTR & SANTIN DIST			1	1.B FE	250,000	102.1680	255,420	250,000	250,000	0	0	0	0	1.847	1.847	FA	1,924	4,618	0	05/13/2020	08/01/2027
720424-D7-2	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	250,000	98.3000	245,750	250,000	250,000	0	0	0	0	0.781	0.781	JD	163	2,110	0	10/22/2020	12/01/2025
725209-NX-4	PITTSBURGH PA			1	1.D FE	700,000	99.5520	696,864	700,000	700,000	0	0	0	0	0.622	0.622	MS	1,545	4,685	0	08/06/2020	09/01/2023
741751-2P-5	PRINCE WILLIAM CNTY VA			1	1.A FE	300,000	99.2670	297,801	300,000	300,000	0	0	0	0	0.862	1.822	FA	5,466	5,685	0	05/28/2020	08/01/2032
763665-C3-8	RICHLAND CNTY S C SCH DIST NO 001			1	1.C FE	1,030,290	100.1570	1,001,570	1,000,000	1,024,324	0	(4,555)	0	0	1.580	1.094	MS	5,267	15,800	0	09/08/2020	03/01/2027
797646-T3-0	SAN FRANCISCO CALIF CITY & CNTY			1	1.A FE	117,790	128.6070	128,259	125,000	122,456	0	984	0	0	2.190	3.058	JD	122	2,738	0	12/19/2016	06/15/2024
798186-N7-3	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			1	1.B FE	270,000	98.4030	265,688	270,000	270,000	0	0	0	0	0.383	0.383	FA	431	549	0	01/08/2021	08/01/2024
799038-NP-5	SAN MATEO CNTY CALIF CNTY COLLEGE DIST			1	1.A FE	250,000	98.7380	246,845	250,000	250,000	0	0	0	0	0.500	0.500	MS	4				

ANNUAL STATEMENT FOR THE YEAR 2021 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	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
829636-KK-6	ST LOUIS MO DIST NO 49-5				1.B FE	700,000	.99,1190	693,833	700,000	700,000	0	0	0	0	1.326	1.326	FA	3,868	1,367	05/21/2021	08/01/2027	
880541-F2-8	TENNESSEE ST				1.A FE	500,000	.99,1990	495,995	500,000	500,000	0	0	0	0	0.645	0.645	MN	538	968	06/23/2021	11/01/2024	
882724-FK-8	TEXAS ST				1.A FE	950,000	100,0000	950,000	950,000	950,000	0	0	0	0	0.120	0.120	MON	75	659	07/31/2018	12/01/2049	
968657-JM-9	WILL CNTY ILL				1.B FE	400,000	.97,4300	389,720	400,000	400,000	0	0	0	0	1.497	1.497	MN	765	5,456	12/03/2020	11/15/2028	
981306-A7-8	WORCESTER MASS				1.D FE	800,000	.97,9250	783,400	800,000	800,000	0	0	0	0	0.536	0.536	MN	548	3,014	02/25/2021	11/15/2024	
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						16,316,257	XXX	16,135,764	16,250,000	16,295,583	0	(7,371)	0	0	XXX	XXX	XXX		50,135	137,713	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						16,316,257	XXX	16,135,764	16,250,000	16,295,583	0	(7,371)	0	0	XXX	XXX	XXX		50,135	137,713	XXX	XXX
010609-GH-2	ALABAMA ST PUB SCH & COLLEGE AUTH				2	1.B FE	500,000	.98,8410	494,205	500,000	0	0	0	0	2.044	2.044	JD	852	10,987	10/23/2020	06/01/2031	
01179R-L5-0	ALASKA MUN BD BK ALASKA MUN BD BK AUTH				1	1.E FE	1,000,000	.97,9240	979,240	1,000,000	0	0	0	0	1.531	1.531	JD	1,276	7,017	05/27/2021	12/01/2027	
040664-EK-6	ARIZONA ST UNIV REVS				1	1.C FE	500,000	.99,0110	495,055	500,000	0	0	0	0	0.650	0.650	JJ	2,194	0	03/25/2021	07/01/2024	
059231-W2-2	BALTIMORE MD REV				2	1.C FE	350,000	.99,0770	346,770	350,000	0	0	0	0	1.925	1.925	JJ	3,369	3,911	11/19/2020	07/01/2031	
072024-KV-3	BAY AREA TOLL AUTH CALIF TOLL BRDG REV				2	1.B FE	750,000	100,0000	750,000	750,000	0	0	0	0	0.090	0.090	MON	42	207	10/16/2020	04/01/2047	
13032U-XL-7	CALIFORNIA HEALTH FACS FING AUTH REV				1	1.D FE	750,000	.99,1780	743,835	750,000	0	0	0	0	0.752	0.752	JD	470	5,640	10/28/2020	06/01/2024	
13067W-RA-2	CALIFORNIA ST DEPT WTR RES CENT VY PROJ				1	1.B FE	250,000	.99,2230	248,058	250,000	0	0	0	0	0.414	0.414	JD	86	1,035	07/30/2020	03/01/2023	
13077D-QL-9	CALIFORNIA ST UNIV REV				1,2	1.D FE	500,000	.95,8910	479,455	500,000	0	0	0	0	1.994	1.994	MN	1,662	2,548	07/09/2021	11/01/2032	
15667R-OM-3	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE				1,2	1.B FE	800,000	.98,7010	789,608	800,000	0	0	0	0	1.721	1.721	AO	3,442	12,697	10/15/2020	10/01/2031	
160131-EC-8	CHARLESTON EDL EXCELLENCE FING CORP S C				1	1.D FE	750,000	.98,3900	737,925	750,000	0	0	0	0	1.424	1.424	JD	890	10,680	10/01/2020	12/01/2027	
231266-MN-4	CURATORS UNIV MO SYS FACS REV				1,2	1.B FE	1,053,630	101,4900	1,014,900	1,000,000	0	0	0	0	2.012	1.185	MN	3,353	20,120	11/20/2020	11/01/2027	
235241-VJ-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1	1.C FE	270,000	.98,6620	266,387	270,000	0	0	0	0	1.147	1.147	JD	258	3,209	10/30/2020	12/01/2026	
25484J-AQ-3	DISTRICT COLUMBIA UNIV REV				2	1.C FE	750,000	100,0000	750,000	750,000	0	0	0	0	0.080	0.080	MON	51	321	10/16/2020	04/01/2041	
283822-TG-9	EL PASO TEX WTR & SWIR REV IAM COMIL PAPER				2	1.B FE	250,000	.99,9850	249,963	250,000	0	0	0	0	0.484	0.484	MS	403	1,381	08/13/2020	03/01/2023	
349507-AR-4	FORT WORTH TEX SPL TAX REV				2	1.E FE	175,000	104,4050	182,709	175,000	0	0	0	0	4.088	4.088	MS	2,385	7,154	06/21/2017	03/01/2037	
442349-ER-3	HOUSTON TEX ARPT SYS REV				1	1.F FE	512,750	100,4690	502,345	500,000	0	0	0	0	2.235	1.890	JJ	5,588	0	06/29/2021	07/01/2029	
442435-XM-0	HOUSTON TEX UTIL SYS REV				2	1.B FE	750,000	100,0000	750,000	750,000	0	0	0	0	0.080	0.080	MON	51	334	10/16/2020	05/15/2034	
45506E-AT-0	INDIANA ST FIN AUTH REV				1	1.B FE	1,000,000	.97,4090	974,090	1,000,000	0	0	0	0	1.607	1.607	JD	1,339	16,070	10/02/2020	06/01/2030	
491552-YJ-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV				1	1.E FE	418,860	107,6730	387,623	360,000	0	0	0	0	5.244	3.883	JJ	9,439	18,878	06/07/2012	07/01/2025	
534272-MA-8	LINCOLN NEB ELEC SYS REV				1	1.C FE	405,000	.97,9610	396,742	405,000	0	0	0	0	1.142	1.142	MS	1,542	4,342	09/03/2020	09/01/2027	
544445-BC-2	LOS ANGELES CALIF DEPT ARPTS REV				1	1.C FE	122,756	102,8870	128,609	125,000	0	0	0	0	2.794	3.105	MN	446	3,493	12/16/2016	05/15/2023	
546475-TK-0	LOUISIANA ST GAS & FUELS TAX REV				1	1.D FE	250,000	100,1210	250,303	250,000	0	0	0	0	0.543	0.543	MN	226	1,358	08/21/2020	05/01/2022	
546475-TS-3	LOUISIANA ST GAS & FUELS TAX REV				1	1.D FE	810,432	.98,8190	790,552	800,000	0	0	0	0	1.598	1.431	MN	2,131	12,784	12/28/2020	05/01/2029	
54651T-BE-4	LOUISIANA ST TRANS AUTH				1	1.E FE	450,000	.97,8700	440,415	450,000	0	0	0	0	1.847	1.847	FA	3,140	4,548	01/07/2021	02/15/2029	
546540-RX-5	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1	1.E FE	600,000	100,0120	600,072	600,000	0	0	0	0	1.315	1.315	JJ	0	0	12/02/2021	07/01/2025	
546589-Q3-9	LOUISVILLE & JEFFERSON CNTY KY MET SWIR D				1	1.D FE	500,000	.98,0620	490,310	500,000	0	0	0	0	1.160	1.160	MN	741	6,283	09/23/2020	05/15/2026	
56042R-J6-0	MAINE HEALTH & HIGHER EDL FACS AUTH REV				1	1.E FE	300,000	100,4510	301,353	300,000	0	0	0	0	1.659	1.659	JJ	3,069	0	05/06/2021	07/01/2027	
56045R-U4-9	MAINE MUN BD BK				1	1.C FE	500,000	.98,4070	492,035	500,000	0	0	0	0	1.630	1.630	MN	1,358	8,195	10/07/2020	11/01/2029	
56045T-AK-1	MAINE MUN BD BK LIQUOR OPERATION REV				1	1.E FE	161,006	107,2290	160,844	150,000	0	0	0	0	4.352	3.371	JD	544	6,528	09/11/2015	06/01/2024	
57419R-C7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1	1.C FE	100,000	103,6440	103,644	100,000	0	0	0	0	2.713	2.713	MS	904	2,713	08/25/2016	03/01/2025	
57419R-C8-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				1	1.C FE	175,000	103,8780	181,787	175,000	0	0	0	0	2.763	2.763	MS	1,612	4,835	08/25/2016	09/01/2025	
57419R-D3-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				2	1.C FE	300,000	103,5000	310,500	300,000	0	0	0	0	2.913	2.913	MS	2,913	8,739	08/25/2016	03/01/2027	
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C				2	1.C FE	62,130	103,4070	62,044	60,000	0	0	0	0	3.500	3.043	MS	700	2,373	08/25/2016	09/01/2047	
57583R-6H-3	MASSACHUSETTS ST DEV FIN AGY REV				2	1.D FE	750,000	100,0000	750,000	750,000	0	0	0	0	0.100	0.100	MON	47	306	04/26/2019	07/01/2046	
586158-RS-8	MEMPHIS TENN ELEC SYS REV				1,2	1.C FE	520,000	.99,1150	515,398	520,000	0	0	0	0	1.820	1.820	JD	789	9,464	09/04/2020	12/01/2032	
59447T-YU-2	MICHIGAN FIN AUTH REV				1	1.D FE	1,060,740	105,8340	1,058,340	1,000,000	0	0	0	0	2.884	2.049	JD	2,403	0	12/28/2021	12/01/2029	
594615-HS-8	MICHIGAN ST BLDG AUTH REV				1	1.D FE	425,000	.98,0830	416,853	425,000	0	0	0	0	0.916	0.916	AO	822	3,893	09/11/2020	10/15/2025	
594698-RX-2	MICHIGAN ST STRATEGIC FLD LTD OBLIG REV				1	1.D FE	500,000	.97,7100	488,550	500,000	0	0	0	0	1.266	1.266	MS	3,042	0	06/23/2021	09/01/2026	
60636U-JS-9	MISSOURI ST ENVIRONMENTAL IMPT & ENERGY				1	1.A FE	400,000	.98,8220	395,288	400,000	0	0	0	0	0.854	0.854	JJ	1,708	1,974	11/12/2020	01/01/2025	
607802-CA-1	MODESTO CALIF WASTEWATER REV				1	1.C FE	1,000,000	.98,7710	987,710	1,000,000	0	0	0	0	0.985	0.985	MN	1,642	9,604	10/28/2020	11/01/2025	
613105-KZ-7	MONTGOMERY ALA WTRIKS & SAN SWIR BRD WTR				1	1.B FE	519,340	102,0280	510,140	500,000	0	0	0	0	2.000	1.430	MS	3,333	1,667	06/16/2021	09/01/2028	
631663-RJ-2	NASSAU CNTY N Y INTERIM FIN AUTH				1	1.A FE	600,000	.97,5820	585,228	600,000	0	0	0	0	1.278	1.278	MN	900	5,708	05/05/2021	11/15/2028	
644693-KS-1	NEW HAMPSHIRE ST TPK SYS REV				1	1.D FE	205,905	103,8600	181,755	175,000												

ANNUAL STATEMENT FOR THE YEAR 2021 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	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64971M-40-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			.1.A FE	370,205		116,5870	325,000	348,168	.0	(3,686)	.0	.0	5.008	3.588	FA	6,782	16,276	09/02/2015	08/01/2027
64971M-5K-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			.1.A FE	442,178		112,7980	375,000	401,853	.0	(6,508)	.0	.0	5.075	3.079	MN	3,172	19,031	03/24/2015	11/01/2025
64972G-RJ-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	2			.1.B FE	750,000		100,0000	750,000	750,000	.0	.0	.0	.0	0.100	0.100	MON	34	361	10/16/2020	06/15/2035
64972H-SH-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	1			.1.C FE	750,000		98,1890	750,000	750,000	.0	.0	.0	.0	1.570	1.570	JJ	5,201	.0	07/15/2021	07/15/2028
649906-WF-7	NEW YORK STATE DORMITORY AUTHORITY	1			.1.D FE	128,004		105,4080	125,000	125,243	.0	(92)	.0	.0	3.271	3.190	JJ	2,044	4,089	06/13/2012	07/01/2024
64990F-B2-9	NEW YORK STATE DORMITORY AUTHORITY	1			.1.B FE	750,000		98,9600	750,000	750,000	.0	.0	.0	.0	1.262	1.262	MS	2,787	4,470	03/19/2021	03/15/2026
677561-JN-3	OHIO ST HOSP FAC REV	1			.1.C FE	220,000		105,9170	220,000	220,000	.0	.0	.0	.0	2.919	2.919	JJ	3,211	6,422	08/09/2017	01/01/2027
677561-JP-8	OHIO ST HOSP FAC REV	1			.1.C FE	150,000		106,9060	150,000	150,000	.0	.0	.0	.0	3.019	3.019	JJ	2,264	4,529	08/09/2017	01/01/2028
677704-ES-3	OHIO UNIV GEN RCPTS ATHENS	1			.1.E FE	750,000		99,8430	750,000	750,000	.0	.0	.0	.0	1.886	1.886	JD	1,179	14,145	02/26/2020	12/01/2027
67884G-HJ-6	OKLAHOMA DEV FIN AUTH LEASE REV	1			.1.D FE	750,000		99,2060	750,000	750,000	.0	.0	.0	.0	1.560	1.560	JD	975	13,195	10/01/2020	06/01/2027
67910H-RT-9	OKLAHOMA ST MUN PWIR AUTH PWIR SUPPLY SYS	1			.1.F FE	225,000		100,0360	225,000	225,000	.0	.0	.0	.0	1.951	1.951	JJ	2,195	.0	06/18/2021	01/01/2029
679111-ZV-9	OKLAHOMA ST TPK AUTH TPK REV	1			.1.D FE	250,000		98,6440	250,000	250,000	.0	.0	.0	.0	1.572	1.572	JJ	1,965	2,642	10/16/2020	01/01/2028
679200-ZF-8	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE	1			.1.A FE	500,000		99,6040	500,000	500,000	.0	.0	.0	.0	1.720	1.720	AO	2,150	7,788	10/23/2020	10/01/2030
681810-NK-9	OMAHA NEB SAN SEW REV	1			.1.C FE	500,000		98,8230	500,000	500,000	.0	.0	.0	.0	1.504	1.504	AO	1,880	6,810	10/15/2020	04/01/2028
68607D-VH-5	OREGON ST DEPT TRANSN HIWY USER TAX REV	1,2			.1.B FE	500,000		96,7930	500,000	500,000	.0	.0	.0	.0	1.660	1.660	MN	1,061	8,300	09/11/2020	11/15/2031
68607V-Z9-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE	1			.1.C FE	489,312		105,3800	450,000	480,982	.0	(7,092)	.0	.0	2.715	1.053	AO	3,054	12,218	10/27/2020	04/01/2026
696543-PX-9	PALM BEACH CNTY FLA PUB IMPT REV	1			.1.B FE	101,736		102,1260	100,000	100,250	.0	(267)	.0	.0	2.858	2.579	JD	2,238	2,858	01/14/2016	12/01/2022
709235-S9-7	PENNSYLVANIA ST UNIV	1			.1.C FE	418,516		100,8460	400,000	416,636	.0	(1,765)	.0	.0	2.245	1.726	MS	2,993	8,990	12/04/2020	09/01/2030
717893-Q8-7	PHILADELPHIA PA WTR & WASTEWR REV	1			.1.E FE	250,000		99,7510	250,000	250,000	.0	.0	.0	.0	0.864	0.864	MN	360	2,160	07/23/2020	11/01/2023
71884A-H3-6	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX	1			.1.B FE	772,535		98,1880	765,000	771,390	.0	(1,121)	.0	.0	1.257	1.100	JJ	4,808	8,174	12/21/2020	07/01/2027
720653-PX-6	PIERCE CNTY WASH SWIR REV	1			.1.C FE	250,000		98,1180	250,000	250,000	.0	.0	.0	.0	1.487	1.487	FA	1,549	2,881	10/09/2020	08/01/2028
73358W-4V-3	PORT AUTH N Y & N J	1			.1.E FE	750,000		100,5480	750,000	750,000	.0	.0	.0	.0	1.086	1.085	JJ	4,073	7,987	07/02/2020	07/01/2023
735389-R4-2	PORT SEATTLE WASH REV	1			.1.E FE	250,000		98,7980	250,000	250,000	.0	.0	.0	.0	1.136	1.136	FA	1,183	245	06/18/2021	08/01/2025
752111-PH-1	RANCHO CALIF WTR DIST FING AUTH REV	1			.1.A FE	250,000		98,0900	250,000	250,000	.0	.0	.0	.0	1.450	1.450	FA	1,510	1,933	01/07/2021	08/01/2029
796166-C6-9	SAN ANGELO TEX WTRKS & SWIR SYS REV	2			.1.C FE	175,000		100,4880	175,000	175,000	.0	.0	.0	.0	4.401	4.401	FA	2,910	7,702	05/18/2017	02/15/2046
79625G-DB-6	SAN ANTONIO TEX ELEC & GAS REV	1,2			.1.D FE	674,839		98,6480	675,000	674,843	.0	.8	.0	.0	2.142	2.144	FA	6,024	10,683	10/21/2020	02/01/2034
797400-FF-0	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S	2			.1.C FE	750,000		100,0000	750,000	750,000	.0	.0	.0	.0	0.060	0.060	MON	45	204	10/16/2020	04/01/2038
798153-NF-5	SAN JOSE CALIF FING AUTH LEASE REV	1			.1.C FE	500,000		98,9530	500,000	500,000	.0	.0	.0	.0	1.311	1.311	JD	546	7,775	09/11/2020	06/01/2026
80036R-BL-3	SANDY SPRINGS GA PUB FACS AUTH REV	1			.1.B FE	680,000		97,0760	680,000	680,000	.0	.0	.0	.0	1.480	1.480	MN	1,677	10,763	09/16/2020	05/01/2030
80168F-NY-8	SANTA CLARA VY CALIF WTR DIST CTF5 PARTN	1			.1.B FE	535,000		98,2730	535,000	535,000	.0	.0	.0	.0	1.041	1.041	JD	464	5,569	10/01/2020	06/01/2026
833102-ZN-9	SNYHOMISH CNTY WASH PUB UTIL DIST NO 001	1			.1.D FE	750,000		97,1380	750,000	750,000	.0	.0	.0	.0	1.467	1.467	JD	917	11,003	09/23/2020	12/01/2028
83755L-L6-1	SOUTH DAKOTA ST BLDG AUTH REV	1			.1.B FE	150,000		99,9770	150,000	150,000	.0	.0	.0	.0	0.481	0.481	JD	60	722	08/12/2020	06/01/2022
876448-DX-6	TARRANT REGL WTR DIST TEX WTR TRANSMISSI	1			.1.B FE	1,000,000		97,9780	1,000,000	1,000,000	.0	.0	.0	.0	0.650	0.650	MS	2,167	3,106	02/02/2021	09/01/2025
880558-MH-8	TENNESSEE ST SCH BD AUTH	1			.1.B FE	835,776		102,7000	800,000	831,094	.0	(4,682)	.0	.0	2.000	1.170	MN	16,000	2,667	03/29/2021	11/01/2026
882669-BX-1	TEXAS PUBLIC FINANCE AUTHORITY	1			.1.B FE	850,000		96,9680	850,000	850,000	.0	.0	.0	.0	1.430	1.430	FA	5,065	7,361	12/11/2020	02/01/2029
91412H-GE-7	UNIVERSITY CALIF REVS	1,2			.1.C FE	700,000		98,9250	700,000	700,000	.0	.0	.0	.0	0.883	0.883	MN	790	6,181	07/10/2020	05/15/2025
91417K-SK-3	UNIVERSITY COLO ENTERPRISE SYS REV	1			.1.B FE	1,000,000		99,5780	1,000,000	1,000,000	.0	.0	.0	.0	1.613	1.613	JD	1,344	16,130	07/01/2020	06/01/2029
914437-UI-6	UNIVERSITY MASS BLDG AUTH REV	1			.1.C FE	500,000		99,1430	500,000	500,000	.0	.0	.0	.0	0.759	0.759	MN	633	3,827	10/08/2020	11/01/2024
914692-4N-5	UNIVERSITY N MEX UNIV REVS	1			.1.D FE	850,000		97,6560	850,000	850,000	.0	.0	.0	.0	1.398	1.398	JD	990	8,813	02/04/2021	06/01/2028
914716-T2-1	UNIVERSITY N C CHARLOTTE REV	1			.1.E FE	360,000		99,0100	360,000	360,000	.0	.0	.0	.0	1.025	1.025	AO	923	1,989	02/26/2021	04/01/2025
914805-FC-5	UNIVERSITY PITTSBURGH PA HIGHER ED	1			.1.B FE	586,645		112,5440	500,000	578,320	.0	(8,325)	.0	.0	3.427	1.500	MS	5,045	17,135	12/30/2020	09/15/2030
917567-FY-0	UTAH TRAN AUTH SALES TAX REV	1			.1.C FE	1,000,000		99,1490	1,000,000	1,000,000	.0	.0	.0	.0	0.818	0.818	JD	1,159	.0	10/20/2021	12/15/2024
92778W-KX-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R	1,2			.1.B FE	751,178		97,1560	750,000	751,078	.0	(99)	.0	.0	1.710	1.692	MS	4,275	7,196	01/14/2021	09/01/2031
940094-BN-4	WASHINGTON ST UNIV REVS	1			.1.E FE	400,000		99,7340	400,000	400,000	.0	.0	.0	.0	1.151	1.151	AO	1,151	4,246	10/23/2020	10/01/2024
2599999 Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						46,911,346	XXX	46,255,079	46,350,000	46,732,483	0	(53,262)	0	0	XXX	XXX	XXX	173,436	543,209	XXX	XXX
3128MA-BS-7	FH G07849 - RMBS	4			.1.A	485,084		108,0160	318,562	329,195	.0	1,350	.0	.0	3.500	2.706	MON	929	11,150	10/29/2014	05/01/2044
3128MB-V5-3	FH G13136 - RMBS	4			.1.A	1,571		103,8130	1,609	1,598	.0	4	.0	.0	4.500	5.337	MON	6	72	09/04/2008	05/01/2023
3128MJ-YC-8	FH G08706 - RMBS	4			.1.A	355,252		107,4380	363,068	337,933	.0	358,740	.0	.0	3.500	1.971	MON	986	11,828	05/10/2016	05/01/2046
3128PG-NN-9	FH J04897 - RMBS	4			.1.A	301		103,7340	295	295	.0	(1)	.0	.0	4.500	3.553	MON	1	14	07/20/2009	05/01/2022
3128PP-RQ-8	FH J10495 - RMBS	4			.1.A	2,147		103,9380	2,192	2,109	.0	(4)	.0	.0	4.500	3.551	MON				

ANNUAL STATEMENT FOR THE YEAR 2021 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	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A8-TC-4	FNR 2012-99 BD - CMO/RMBS			4	1.A	50,745	101.6280	50,754	49,941	50,282	0	(15)	0	0	2.000	1.697	MON	83	999	08/02/2012	08/25/2041
3138EP-WS-9	FN AL6956 - RMBS			4	1.A	167,501	107.6410	167,501	167,501	167,001	0	1,052	0	0	3.500	2.621	MON	5,654	5,654	08/05/2015	06/01/2045
3138ET-DZ-6	FN AL8219 - RMBS			4	1.A	396,470	108.7500	401,250	368,966	402,050	0	8,157	0	0	4.000	1.757	MON	1,230	14,759	06/28/2016	02/01/2046
3138WB-PT-6	FN AS2233 - RMBS			4	1.A	823,016	105.9530	823,501	777,232	804,617	0	1,486	0	0	3.500	1.924	MON	2,267	27,203	10/06/2014	04/01/2029
3138WE-C5-6	FN AS4591 - RMBS			4	1.A	241,030	109.7500	244,494	222,773	237,081	0	874	0	0	4.000	2.314	MON	743	8,911	06/21/2016	03/01/2045
3138WF-3X-2	FN AS6213 - RMBS			4	1.A	169,576	108.1880	172,201	159,168	173,302	0	3,171	0	0	4.000	1.778	MON	531	6,367	01/19/2016	11/01/2045
3138WJ-YB-8	FN AS8905 - RMBS			4	1.A	137,961	107.1880	142,404	132,854	137,960	0	1,570	0	0	3.500	2.400	MON	387	4,650	08/25/2017	02/01/2042
3138WK-UN-3	FN AS9588 - RMBS			4	1.A	224,566	107.9530	229,481	212,575	224,170	0	2,404	0	0	4.000	2.425	MON	709	8,503	07/25/2017	05/01/2047
3138Y9-SB-2	FN AX7742 - RMBS			4	1.A	190,040	107.3280	121,156	112,884	118,309	0	809	0	0	3.500	2.282	MON	329	3,951	03/04/2015	01/01/2045
3138YM-Q2-8	FN AY7672 - RMBS			4	1.A	111,043	106.8130	112,877	105,677	112,408	0	2,130	0	0	3.500	1.890	MON	308	3,699	06/21/2016	04/01/2045
3138YT-MQ-4	FN AZ2166 - RMBS			4	1.A	145,635	109.1250	149,730	137,210	143,732	0	949	0	0	4.000	2.739	MON	457	5,488	07/15/2015	07/01/2045
3139BS-RE-5	FNR 2010-137 CJ - CMO/RMBS			4	1.A	27,310	102.6250	27,983	27,268	27,260	0	(7)	0	0	2.500	2.419	MON	57	682	05/25/2011	12/25/2025
3140EU-4L-0	FN B00826 - RMBS			4	1.A	77,841	107.8590	78,186	72,489	78,451	0	1,152	0	0	4.000	1.808	MON	242	2,900	06/02/2016	04/01/2046
3140GW-TY-9	FN BH7766 - RMBS			4	1.A	216,234	107.4840	220,695	205,328	215,827	0	2,823	0	0	4.000	2.517	MON	684	8,213	10/20/2017	08/01/2047
3140XG-9F-9	FN FM8297 - RMBS			4	1.A	1,665,007	104.5160	1,647,221	1,576,047	1,673,589	0	8,582	0	0	3.000	1.085	MON	3,940	14,775	09/22/2021	12/01/2035
31412U-L7-3	FN 935150 - RMBS			4	1.A	4,003	103.7970	4,016	3,869	3,907	0	(11)	0	0	4.500	3.205	MON	15	174	09/18/2009	04/01/2024
31418D-4Y-5	FN MA4438 - RMBS			4	1.A	1,022,525	102.1250	1,003,337	982,459	1,021,840	0	(685)	0	0	2.500	1.855	MON	2,047	6,140	09/22/2021	10/01/2051
31418D-PD-8	FN MA4019 - RMBS			4	1.A	540,223	102.1250	527,630	516,651	550,451	0	9,281	0	0	2.500	1.346	MON	1,076	12,916	06/23/2020	05/01/2050
31418D-Q5-4	FN MA4075 - RMBS			4	1.A	925,769	103.4060	912,665	882,604	930,462	0	6,776	0	0	2.500	1.047	MON	1,839	22,065	06/09/2020	07/01/2035
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						8,439,976	XXX	8,167,103	7,747,146	8,168,448	0	61,440	0	0	XXX	XXX	XXX	20,609	196,385	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						55,351,322	XXX	54,422,183	54,097,146	54,900,931	0	8,178	0	0	XXX	XXX	XXX	194,046	739,595	XXX	XXX
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	554,400	106.4250	532,125	500,000	539,871	0	(12,530)	0	0	3.600	0.996	MN	2,350	18,000	11/02/2020	05/14/2025
02079K-AJ-6	ALPHABET INC			1,2	1.C FE	498,965	96.8810	494,405	500,000	499,152	0	147	0	0	0.800	0.831	FA	1,511	4,111	09/22/2020	08/15/2027
023135-BQ-8	AMAZON.COM INC			1,2	1.D FE	748,763	98.9350	742,013	750,000	749,144	0	246	0	0	0.800	0.834	JD	467	6,000	06/09/2020	06/03/2025
023135-BS-4	AMAZON.COM INC			1,2	1.D FE	512,420	97.0160	485,080	500,000	510,832	0	(1,253)	0	0	1.500	1.221	JD	583	7,500	09/22/2020	06/03/2030
025816-BM-0	AMERICAN EXPRESS CO			2	1.G FE	754,770	101.0350	757,763	750,000	750,822	0	(1,616)	0	0	2.500	2.279	FA	7,813	18,750	07/01/2019	08/01/2022
025816-BR-9	AMERICAN EXPRESS CO			2	1.G FE	1,083,510	104.7590	1,047,590	1,000,000	1,053,647	0	(19,208)	0	0	3.000	1.010	AO	5,083	30,000	06/09/2020	10/30/2024
02665W-CA-7	AMERICAN HONDA FINANCE CORP			1	1.G FE	521,850	101.7460	508,730	500,000	508,001	0	(9,103)	0	0	2.600	0.757	MN	1,625	13,000	06/19/2020	11/16/2022
037833-BY-5	APPLE INC			1,2	1.B FE	550,930	106.9130	534,565	500,000	542,175	0	(8,755)	0	0	3.250	1.034	FA	5,778	8,125	03/01/2021	02/23/2026
037833-DB-3	APPLE INC			1,2	1.B FE	535,990	106.6470	533,235	500,000	527,472	0	(4,756)	0	0	2.900	1.835	MS	4,390	14,500	03/11/2020	09/12/2027
037833-EC-0	APPLE INC			1,2	1.B FE	488,740	97.1860	485,930	500,000	490,031	0	1,291	0	0	1.200	1.544	FA	2,383	3,000	02/25/2021	02/08/2028
04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.B FE	98,235	122.5750	122,575	100,000	98,400	0	37	0	0	3.945	4.048	MN	504	3,945	05/23/2017	11/15/2046
05526D-BR-5	BAT CAPITAL CORP			1,2	2.B FE	757,178	97.5290	731,468	750,000	756,038	0	(921)	0	0	2.259	2.117	MS	4,518	16,943	10/02/2020	03/25/2028
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC			C, 1,2	2.B FE	503,175	98.2690	491,345	500,000	502,504	0	(579)	0	0	1.668	1.543	MS	2,224	8,340	11/02/2020	03/25/2026
05531F-BJ-1	TRUIST FINANCIAL CORP			2	1.G FE	771,678	101.7070	762,803	750,000	765,544	0	(6,133)	0	0	2.200	0.332	MS	4,813	5,500	09/22/2021	03/16/2023
06051G-HC-6	BANK OF AMERICA CORP			1,2,5	1.F FE	172,320	102.0420	175,512	172,000	172,067	0	(67)	0	0	3.004	2.963	JD	158	5,167	12/20/2017	12/20/2023
06051G-JH-3	BANK OF AMERICA CORP			1,2,5	1.F FE	500,690	99.3750	496,875	500,000	500,422	0	(231)	0	0	0.810	0.763	AO	754	4,084	11/02/2020	10/24/2024
06051G-JK-6	BANK OF AMERICA CORP			1,2,5	1.F FE	497,580	98.0540	490,270	500,000	497,672	0	92	0	0	1.197	1.296	AO	1,114	2,993	09/22/2021	10/24/2026
06406R-AA-5	BANK OF NEW YORK MELLON CORP			2	1.E FE	1,010,040	100.0380	1,000,380	1,000,000	1,000,067	0	(4,075)	0	0	2.600	2.187	FA	10,400	26,000	07/01/2019	02/07/2022
125523-AH-3	CIGNA CORP			1,2	2.A FE	592,715	113.7270	568,635	500,000	579,524	0	(11,386)	0	0	4.375	1.786	AO	4,618	21,875	11/02/2020	10/15/2028
125523-CL-2	CIGNA CORP			1,2	2.A FE	520,205	100.9930	504,965	500,000	517,699	0	(2,039)	0	0	2.400	1.918	MS	3,533	12,000	10/07/2020	03/15/2030
126650-OK-4	CVS HEALTH CORP			1,2	2.B FE	516,395	101.1270	505,635	500,000	501,285	0	(3,276)	0	0	3.500	2.826	JJ	7,826	17,500	02/07/2017	07/20/2022
126650-DM-9	CVS HEALTH CORP			1,2	2.B FE	1,239,213	97.0220	1,212,775	1,250,000	1,241,092	0	1,508	0	0	1.300	1.432	FA	5,868	16,250	10/02/2020	08/21/2027
166764-BW-9	CHEVRON CORP			1,2	1.D FE	518,560	100.9090	504,545	500,000	513,553	0	(4,075)	0	0	1.554	1.079	MN	1,079	7,770	10/07/2020	05/11/2025
172967-FT-3	CITIGROUP INC			1	1.G FE	538,430	100.1170	500,585	500,000	500,251	0	(7,042)	0	0	4.500	3.058	JJ	10,438	22,500	02/24/2016	01/14/2022
191216-DD-9	COCA-COLA CO			1	1.E FE	750,915	96.1820	721,365	750,000	750,768	0	(119)	0	0	1.000	0.983	MS	2,208	7,438	10/02/2020	03/15/2028
20030N-CS-8	COMCAST CORP			1,2	1.G FE	632,700	109.2600	600,930	550,000	612,109	0	(16,866)	0	0	3.950	0.779	AO	4,586	21,725	11/02/2020	10/15/2025
20030N-DN-8	COMCAST CORP			1,2	1.G FE	744,088	94.5000	708,750	750,000	744,752	0	531	0	0	1.500	1.583	FA	4,250	10,938	10/07/2020	02/15/2031
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.G FE	149,940	112.9190	169,379	150,000												

ANNUAL STATEMENT FOR THE YEAR 2021 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	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26441C-AJ-4	DUKE ENERGY CORP	1,2		2,B FE		253,438	100.9310	252,328	250,000	250,264	0	(697)	0	0	3.050	2.764	FA	2,881	7,625	02/07/2017	08/15/2022
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC	1,2		2,A FE		551,715	107.3640	536,820	500,000	500,000	0	(3,288)	0	0	3.700	1.136	FA	6,989	0	09/22/2021	02/15/2026
30161N-AX-9	EXELON CORP	1,2		2,B FE		465,512	111.2230	444,892	400,000	457,912	0	(6,562)	0	0	4.050	2.084	AO	3,420	16,200	11/02/2020	04/15/2030
316773-CX-6	FIFTH THIRD BANCORP	2		2,A FE		250,450	104.8090	262,023	250,000	250,195	0	(91)	0	0	3.650	3.610	JJ	3,954	9,125	01/30/2019	01/25/2024
337738-AQ-1	FISERV INC	1,2		2,B FE		547,735	104.5730	522,865	500,000	524,947	0	(14,840)	0	0	3.800	0.776	AO	4,750	19,000	06/16/2020	10/01/2023
337738-AS-7	FISERV INC	1,2		2,B FE		1,065,750	103.4910	1,034,910	1,000,000	1,040,333	0	(16,390)	0	0	2.750	1.055	JJ	13,750	27,500	06/09/2020	07/01/2024
337738-AT-5	FISERV INC	1,2		2,B FE		542,895	105.8440	529,220	500,000	540,459	0	(2,436)	0	0	3.200	1.275	JJ	8,000	0	09/22/2021	07/01/2026
375558-BW-2	GILEAD SCIENCES INC	1,2		2,A FE		376,035	99.6190	373,571	375,000	375,000	0	(851)	0	0	0.750	0.750	MS	719	2,881	11/02/2020	09/29/2023
37940X-AE-2	GLOBAL PAYMENTS INC	1,2		2,C FE		990,180	97.1590	971,590	1,000,000	991,548	0	1,368	0	0	1.200	1.410	MS	4,000	6,167	06/18/2021	03/01/2026
38141E-C2-3	GOLDMAN SACHS GROUP INC	1,2		1,F FE		814,425	105.8470	793,853	750,000	797,949	0	(16,476)	0	0	3.850	0.994	JJ	13,876	14,438	03/12/2021	07/08/2024
38141G-RD-8	GOLDMAN SACHS GROUP INC	1,2		1,F FE		1,046,660	103.0110	1,030,110	1,000,000	1,034,706	0	(11,954)	0	0	3.625	0.334	JJ	16,010	0	08/18/2021	01/22/2023
38141G-XG-4	GOLDMAN SACHS GROUP INC	1,2		1,F FE		256,558	101.7770	254,443	250,000	255,579	0	(641)	0	0	2.600	2.288	FA	2,600	6,500	06/12/2020	02/07/2030
437076-CB-6	HOME DEPOT INC	1,2		1,F FE		560,230	105.0330	525,165	500,000	522,425	0	(6,144)	0	0	2.700	1.321	AO	2,850	13,500	09/22/2020	04/15/2030
46625H-JY-7	JPMORGAN CHASE & CO	1,2		1,G FE		552,775	106.1310	530,655	500,000	540,440	0	(12,335)	0	0	3.875	0.826	MS	5,974	19,375	03/01/2021	09/10/2024
46647P-BB-1	JPMORGAN CHASE & CO	2,5		1,F FE		507,540	100.6040	503,020	500,000	503,589	0	(3,951)	0	0	3.207	0.299	AO	4,009	8,018	09/22/2021	04/01/2023
46647P-BL-9	JPMORGAN CHASE & CO	1,2,5		1,F FE		533,500	101.0910	505,455	500,000	529,482	0	(3,270)	0	0	2.522	1.756	AO	2,417	12,610	10/07/2020	04/22/2031
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP	1		2,B FE		92,039	125.5870	125,587	100,000	93,646	0	296	0	0	5.800	6.525	MS	1,708	5,800	09/02/2015	03/15/2035
49455B-AF-8	KINDER MORGAN INC	1,2		2,B FE		836,113	108.1480	811,110	750,000	808,469	0	(17,808)	0	0	4.300	1.757	JD	2,688	32,250	06/12/2020	06/01/2025
49455B-AG-6	KINDER MORGAN INC	1,2		2,B FE		88,429	120.4030	120,403	100,000	90,851	0	447	0	0	5.300	6.349	JD	442	5,300	09/09/2015	12/01/2034
512807-AU-2	LAM RESEARCH CORP	1,2		1,G FE		282,363	112.0680	280,170	250,000	281,889	0	(473)	0	0	4.000	2.024	MS	2,944	0	11/18/2021	03/15/2029
539830-BH-1	LOCKHEED MARTIN CORP	1,2		1,G FE		557,625	108.3470	541,735	500,000	547,478	0	(10,147)	0	0	3.550	0.990	JJ	8,185	8,875	03/01/2021	01/15/2026
548661-DY-0	LOWE'S COMPANIES INC	1,2		2,A FE		752,775	95.1260	713,445	750,000	752,458	0	(266)	0	0	1.700	1.659	AO	2,692	12,502	10/13/2020	10/15/2030
65473P-AK-1	NISOURCE INC	1,2		2,B FE		399,068	97.4210	389,684	400,000	399,291	0	192	0	0	0.950	1.000	FA	1,436	3,768	11/02/2020	08/15/2025
666807-BM-3	NORTHROP GRUMMAN CORP	1,2		2,A FE		798,705	104.2400	781,800	750,000	788,343	0	(10,362)	0	0	2.930	1.116	JJ	10,133	10,988	03/12/2021	01/15/2025
67066G-AF-1	NVIDIA CORP	1,2		1,G FE		845,313	106.2560	796,920	750,000	833,058	0	(9,756)	0	0	2.850	1.383	AO	5,344	21,375	10/07/2020	04/01/2030
70450Y-AB-9	PAYPAL HOLDINGS INC	1		1,G FE		517,885	101.4170	507,085	500,000	505,795	0	(7,877)	0	0	2.200	0.610	MS	2,903	11,000	06/17/2020	09/26/2022
70450Y-AF-0	PAYPAL HOLDINGS INC	1		1,G FE		509,685	100.8450	504,225	500,000	504,670	0	(3,274)	0	0	1.350	0.686	JD	563	6,750	06/17/2020	06/01/2023
70462G-AB-4	PEACEHEALTH	1,2		1,F FE		709,616	99.4450	691,143	695,000	706,433	0	(3,089)	0	0	1.375	0.912	MN	1,221	9,556	12/17/2020	11/15/2025
761713-BG-0	REYNOLDS AMERICAN INC	1,2		2,B FE		1,120,455	108.0840	1,080,840	1,000,000	1,089,442	0	(24,236)	0	0	4.450	1.569	JD	2,349	44,500	03/12/2021	06/12/2025
775109-AY-7	ROGERS COMMUNICATIONS INC	C,1,2		2,A FE		262,745	104.3960	260,990	250,000	261,877	0	(868)	0	0	4.100	0.900	AO	2,563	0	11/18/2021	10/01/2023
78015K-7J-7	ROYAL BANK OF CANADA	C,1,2		1,F FE		249,103	99.4390	248,598	250,000	249,154	0	51	0	0	0.500	0.688	AO	226	0	11/18/2021	10/26/2023
808513-BF-1	CHARLES SCHWAB CORP	1,2		1,F FE		494,465	97.6180	488,090	500,000	495,365	0	900	0	0	0.900	1.127	MS	1,375	3,375	02/25/2021	03/11/2026
808513-BN-4	CHARLES SCHWAB CORP	1,2		1,F FE		502,315	99.6020	498,010	500,000	501,857	0	(458)	0	0	0.750	0.574	MS	1,073	1,875	06/18/2021	03/18/2024
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL	1,2		1,C FE		900,000	96.5600	869,040	900,000	900,000	0	0	0	0	1.208	1.208	AO	2,718	6,946	02/04/2021	10/01/2027
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D,1,2		2,B FE		530,785	106.1850	530,925	500,000	530,070	0	(715)	0	0	3.200	1.795	MS	4,356	0	11/18/2021	09/23/2026
87612E-BE-5	TARGET CORP	1,2		1,F FE		537,150	104.7760	523,880	500,000	531,213	0	(5,937)	0	0	2.500	1.008	AO	2,639	12,500	02/25/2021	04/15/2026
89114Q-CK-2	TORONTO-DOMINION BANK	C,1,2		1,E FE		495,230	97.4070	487,035	500,000	495,553	0	323	0	0	0.750	0.996	MS	1,146	0	09/22/2021	09/11/2025
92343V-EN-0	VERIZON COMMUNICATIONS INC	1		2,A FE		813,840	106.5100	798,825	750,000	801,157	0	(12,683)	0	0	3.376	1.146	FA	9,565	12,660	03/12/2021	02/15/2025
92343V-ER-1	VERIZON COMMUNICATIONS INC	1		2,A FE		608,505	113.6970	568,485	500,000	592,035	0	(12,955)	0	0	4.329	1.444	MS	6,013	21,645	09/22/2020	09/21/2028
92826C-AM-4	VISA INC	1,2		1,D FE		806,558	101.3880	760,485	750,000	799,355	0	(5,819)	0	0	2.050	1.189	AO	3,246	15,375	10/02/2020	04/15/2030
928563-AH-8	VMWARE INC	1,2		2,C FE		502,080	99.0920	495,460	500,000	501,453	0	(627)	0	0	1.000	0.532	FA	2,069	0	09/22/2021	08/15/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						41,829,549	XXX	40,838,948	39,942,000	41,356,324	0	(343,503)	0	0	XXX	XXX	XXX	295,798	761,402	XXX	XXX
06650A-AE-7	BANK 2017-BNK8 A4 - CMBS		4	1,A FE		283,240	108.1990	297,547	275,000	279,977	0	(832)	0	0	3.488	3.141	MON	799	5,592	10/27/2017	11/18/2050
12593P-AW-2	COMM 2015-CORE25 A4 - CMBS		4	1,A FE		518,535	106.9690	534,845	500,000	507,325	0	(2,040)	0	0	3.759	3.314	MON	1,566	18,795	01/14/2016	08/12/2048
12624B-AC-0	COMM 2012-CORE1 A3 - CMBS		4	1,A FE		562,363	100.2040	533,817	532,730	532,977	0	(3,309)	0	0	3.391	2.665	MON	1,505	21,891	08/27/2012	05/17/2045
12636L-AX-8	CSAIL 2016-C5 A4 - CMBS		4	1,A FE		171,902	104.3760	177,648	170,200	170,833	0	(338)	0	0	3.489	3.304	MON	495	5,938	01/26/2016	11/18/2048
17318U-AD-6	CGOIT 2012-GC8 A4 - CMBS		4	1,A FE		259,625	100.5720	254,754	253,305	253,486	0	(477)	0	0	3.024	2.727	MON	638	7,660	09/10/2012	09/12/2045
17326F-AD-9	CGOIT 2017-C4 A4 - CMBS		4	1,A FE		154,491	107.5150	161,273	150,000	152,697	0	(452)	0	0	3.471	3.125	MON	434	5,207	10/19/2017	10/17/2050

ANNUAL STATEMENT FOR THE YEAR 2021 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	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94989C-AW-1	WFCM 2015-C26 A3 - CMBS			4	1.A FE	223,103	102.4240	220,028	214,820	217,852	0	(973)	0	0	2.910	2.314	MON	521	6,670	08/19/2016	02/18/2048
95000A-AU-1	WFCM 2015-P2 A4 - CMBS			4	1.A FE	308,990	107.5830	322,749	300,000	303,643	0	(969)	0	0	3.809	3.458	MON	952	11,427	12/08/2015	12/17/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,624,803	XXX	4,601,347	4,478,470	4,503,365	0	(17,369)	0	0	XXX	XXX	XXX	11,969	148,349	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						46,454,353	XXX	45,440,296	44,420,470	45,859,689	0	(360,872)	0	0	XXX	XXX	XXX	307,766	909,752	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						117,382,175	XXX	115,441,866	114,777,000	116,680,984	0	(430,427)	0	0	XXX	XXX	XXX	545,883	1,513,199	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						8,704,775	XXX	8,320,623	7,892,318	8,323,268	0	64,067	0	0	XXX	XXX	XXX	21,033	201,467	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						4,624,803	XXX	4,601,347	4,478,470	4,503,365	0	(17,369)	0	0	XXX	XXX	XXX	11,969	148,349	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						130,711,753	XXX	128,363,836	127,147,788	129,507,617	0	(383,728)	0	0	XXX	XXX	XXX	578,885	1,863,015	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number	1A	1A ..\$	29,097,314	1B	1B ..\$	21,618,420	1C	1C ..\$	19,045,733	1D	1D ..\$	16,172,939	1E	1E ..\$	8,060,662	1F	1F ..\$	8,814,807	1G	1G ..\$	8,844,271
	1B	2A ..\$	5,466,714	2B	2B ..\$	9,366,472	2C	2C ..\$	3,020,284												
	1C	3A ..\$	0	3B	3B ..\$	0	3C	3C ..\$	0												
	1D	4A ..\$	0	4B	4B ..\$	0	4C	4C ..\$	0												
	1E	5A ..\$	0	5B	5B ..\$	0	5C	5C ..\$	0												
	1F	6 ..\$	0			0			0												

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	3 Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	9 Fair Value		11 Actual Cost	12 Dividends			13 Change in Book/Adjusted Carrying Value				20 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	21 Date Acquired	
		3 Code	4 For- eign					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 (Amor- tization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)			19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value
	Axiom LLC Class A			100,000	25.00	25,500.000	2,550,000	25,500.000	2,550,000	2,550,000	0	272,000	0	0	0	0	0	0	5.B.61	01/30/2020
8499999	Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,550,000	XXX	2,550,000	2,550,000	0	272,000	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks																				

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 Number
 1A 1A ..\$0 1B ..\$0 1C ..\$0 1D ..\$0 1E ..\$0 1F ..\$0 1G ..\$0
 1B 2A ..\$0 2B ..\$0 2C ..\$0
 1C 3A ..\$0 3B ..\$0 3C ..\$0
 1D 4A ..\$0 4B ..\$0 4C ..\$0
 1E 5A ..\$0 5B ..\$2,550,000 5C ..\$0
 1F 6 ..\$0

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ANNUAL STATEMENT FOR THE YEAR 2021 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
91282C-BD-2	UNITED STATES TREASURY		12/27/2021	GOLDMAN		997,384	1,000,000	618
91282C-BE-0	UNITED STATES TREASURY		12/27/2021	Societe Generale		493,477	500,000	284
91282C-CU-3	UNITED STATES TREASURY		09/24/2021	JP MORGAN SECURITIES INC.		1,496,487	1,500,000	135
91282C-CX-7	UNITED STATES TREASURY		10/07/2021	JP MORGAN SECURITIES INC.		994,572	1,000,000	280
91282C-DA-6	UNITED STATES TREASURY		10/07/2021	DEUTSCHE BANK SECURITIES, INC.		998,869	1,000,000	82
91282C-DD-0	UNITED STATES TREASURY		11/01/2021	JP MORGAN SECURITIES INC.		997,306	1,000,000	31
91282C-DG-3	UNITED STATES TREASURY		11/01/2021	NOMURA SECS		498,302	500,000	47
91282C-DM-0	UNITED STATES TREASURY		12/27/2021	Various		1,495,764	1,500,000	199
0599999. Subtotal - Bonds - U.S. Governments						7,972,162	8,000,000	1,676
70914P-W6-5	PENNSYLVANIA (COMMONWEALTH OF)		05/06/2021	Merrill Lynch		1,200,000	1,200,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,200,000	1,200,000	0
033162-JE-9	ANCHORAGE ALASKA		12/03/2021	CitiGroup		150,000	150,000	0
478718-X4-6	JOHNSON CNTY KANS UNI SCH DIST NO 233		02/18/2021	PERSHING/DONALDSON LUFKIN		750,000	750,000	0
542411-PB-3	LONG BEACH CALIF CINTY COLLEGE DIST		03/05/2021	RBC CAPITAL MARKETS		500,000	500,000	0
582112-UB-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		01/27/2021	UBS FINANCIAL SERVICES INC.		900,000	900,000	0
798186-N7-3	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	Stifel Nicolaus & Co.		270,000	270,000	0
799038-NP-5	SAN MATEO CNTY CALIF CINTY COLLEGE DIST		03/25/2021	Morgan Stanley		250,000	250,000	0
829596-XK-6	SIOUX FALLS S D SCH DIST NO 49-5		05/21/2021	DAVIDSON (D.A.) & CO. INC.		700,000	700,000	0
880541-F2-8	TENNESSEE ST		06/23/2021	JEFFERIES & COMPANY, INC.		500,000	500,000	0
981306-A7-8	WORCESTER MASS		02/25/2021	UBS FINANCIAL SERVICES INC.		800,000	800,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,820,000	4,820,000	0
01179R-L5-0	ALASKA MUN BD BK ALASKA MUN BD BK AUTH		05/27/2021	Merrill Lynch		1,000,000	1,000,000	0
040664-EK-6	ARIZONA ST UNIV REVS		03/25/2021	GOLDMAN		500,000	500,000	0
13077D-QL-9	CALIFORNIA ST UNIV REV		07/09/2021	JP MORGAN SECURITIES INC.		500,000	500,000	0
3140XC-GF-9	FN FM8297 - RMBS		09/22/2021	PERSHING/DONALDSON LUFKIN		1,988,188	1,881,963	2,974
31418D-4Y-5	FN MA4438 - RMBS		09/22/2021	PERSHING/DONALDSON LUFKIN		1,040,781	1,000,000	1,528
442349-ER-3	HOUSTON TEX APPT SYS REV		06/29/2021	CitiGroup		512,750	500,000	0
54651T-BE-4	LOUISIANA ST TRANSN AUTH		01/07/2021	WELLS FARGO BANK, N.A./SIG		450,000	450,000	0
546540-RX-5	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		12/02/2021	RAYMOND JAMES/FI		600,000	600,000	0
56042R-J6-0	MAINE HEALTH & HIGHER EDL FACS AUTH REV		05/06/2021	RAYMOND JAMES/FI		300,000	300,000	0
59447T-XU-2	MICHIGAN FIN AUTH REV		12/28/2021	PERSHING/DONALDSON LUFKIN		1,060,740	1,000,000	2,323
594698-RX-2	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		06/23/2021	CitiGroup		500,000	500,000	0
613105-KZ-7	MONTGOMERY ALA WTRIKWS & SAN SWR BRD WTR		06/16/2021	Stifel Nicolaus & Co.		519,340	500,000	0
631663-RJ-2	NASSAU CNTY N Y INTERIM FIN AUTH		02/05/2021	GOLDMAN		600,000	600,000	0
646140-D0-3	NEW JERSEY ST TPK AUTH TPK REV		06/16/2021	Morgan Stanley		749,873	750,000	3,582
64972H-SH-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/15/2021	JP MORGAN SECURITIES INC.		750,000	750,000	0
64990F-B2-9	NEW YORK STATE DORMITORY AUTHORITY		03/19/2021	Morgan Stanley		750,000	750,000	0
67910H-RT-9	OKLAHOMA ST MUN PWR AUTH PWR SUPPLY SYS		06/18/2021	Merrill Lynch		225,000	225,000	0
735389-R4-2	PORT SEATTLE WASH REV		06/18/2021	BARCLAYS CAPITAL INC.		250,000	250,000	0
752111-PH-1	RANCHO CALIF WTR DIST FING AUTH REV		01/07/2021	Merrill Lynch		250,000	250,000	0
876448-DX-6	TARRANT REGL WTR DIST TEX WTR TRANSMISSI		02/02/2021	Morgan Stanley		1,000,000	1,000,000	0
880558-MW-8	TENNESSEE ST SCH BD AUTH		03/29/2021	RBC CAPITAL MARKETS		835,776	800,000	6,667
914692-4N-5	UNIVERSITY N MEX UNIV REVS		02/04/2021	RBC CAPITAL MARKETS		850,000	850,000	0
914716-T2-1	UNIVERSITY N C CHARLOTTE REV		02/26/2021	Merrill Lynch		360,000	360,000	0
917567-FY-0	UTAH TRAN AUTH SALES TAX REV		10/20/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
92778W-KX-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		01/14/2021	NATIONAL FINANCIAL SERVICES CO		751,178	750,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						17,343,625	17,066,963	17,073
037833-BY-5	APPLE INC		03/01/2021	CITIGROUP GLOBAL MARKETS INC.		550,930	500,000	451
037833-EO-0	APPLE INC		02/25/2021	MITSUBISHI UFJ SECURITIES		488,740	500,000	383
05531F-BJ-1	TRUIST FINANCIAL CORP		09/22/2021	Various		771,678	750,000	3,056
06051G-JK-6	BANK OF AMERICA CORP		09/22/2021	PERSHING/DONALDSON LUFKIN		497,580	500,000	2,494
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP		08/18/2021	Various		1,049,155	1,000,000	8,400
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		02/25/2021	MLPFS INC FIXED INCOME		487,760	500,000	219
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC		09/22/2021	WELLS FARGO SECURITIES LLC		551,715	500,000	2,004
337738-AT-5	FISERV INC		09/22/2021	Morgan Stanley		542,895	500,000	3,689
37940X-AE-2	GLOBAL PAYMENTS INC		06/16/2021	Various		990,180	1,000,000	2,017
38141E-C2-3	GOLDMAN SACHS GROUP INC		03/12/2021	CREDIT SUISSE SECURITIES (USA)		814,425	750,000	5,484
38141G-RD-8	GOLDMAN SACHS GROUP INC		08/18/2021	MLPFS INC FIXED INCOME		1,046,660	1,000,000	2,819
46625H-JY-7	JPMORGAN CHASE & CO		03/01/2021	MLPFS INC FIXED INCOME		552,775	500,000	9,311
46647P-BB-1	JPMORGAN CHASE & CO		09/22/2021	GOLDMAN		507,540	500,000	7,706
512807-AU-2	LAM RESEARCH CORP		11/18/2021	DEUTSCHE BANK SECURITIES, INC.		282,363	250,000	1,861
539830-BH-1	LOCKHEED MARTIN CORP		03/01/2021	MERRILL LYNCH PROF CLRING CORP		557,625	500,000	2,367
666807-BM-3	NORTHROP GRUMMAN CORP		03/12/2021	Merrill Lynch		798,705	750,000	3,724
761713-BG-0	REYNOLDS AMERICAN INC		03/12/2021	MERRILL LYNCH PROF CLRING CORP		556,720	500,000	5,810

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SCHEDULE D - PART 3

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

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
775109-AY-7	ROGERS COMMUNICATIONS INC	C	11/18/2021	Merrill Lynch		262,745	250,000	1,452
78015K-7J-7	ROYAL BANK OF CANADA	C	11/18/2021	MLPFS INC FIXED INCOME		249,103	250,000	90
808513-BF-1	CHARLES SCHWAB CORP		02/25/2021	MLPFS INC FIXED INCOME		494,465	500,000	1,000
808513-BN-4	CHARLES SCHWAB CORP		06/18/2021	GOLDMAN		502,315	500,000	979
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL		02/04/2021	JP MORGAN SECURITIES INC.		900,000	900,000	0
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	11/18/2021	Merrill Lynch		530,785	500,000	2,622
87612E-BE-5	TARGET CORP		02/25/2021	MLPFS INC FIXED INCOME		537,150	500,000	4,722
89114Q-CK-2	TORONTO-DOMINION BANK	C	09/22/2021	BMO CAPITAL MARKETS		495,230	500,000	135
92343V-EN-0	VERIZON COMMUNICATIONS INC		03/12/2021	BARCLAYS CAPITAL INC.		613,840	750,000	2,180
928563-AH-8	VMIARE INC		09/22/2021	GOLDMAN		502,080	500,000	722
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,335,158	15,650,000	75,668
8399997. Total - Bonds - Part 3						47,670,944	46,736,963	94,416
8399998. Total - Bonds - Part 5						558,965	500,000	2,306
8399999. Total - Bonds						48,229,909	47,236,963	96,722
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						48,229,909	XXX	96,722

ANNUAL STATEMENT FOR THE YEAR 2021 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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	Stated Contractual Maturity Date
36179R-D7-1	G2 MA2826 - RMBS		12/01/2021	Paydown		104,832	104,832	191,217	109,902	0	(5,069)	0	(5,069)	0	104,832	0	0	0	1,765	05/20/2045
912828-3X-6	UNITED STATES TREASURY		02/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,007,306	1,000,814	0	(814)	0	(814)	0	1,000,000	0	0	0	11,250	02/15/2021
912828-D7-2	UNITED STATES TREASURY		08/31/2021	Maturity @ 100.00		1,000,000	1,000,000	1,002,931	1,000,940	0	(940)	0	(940)	0	1,000,000	0	0	0	20,000	08/31/2021
059999 Subtotal - Bonds - U.S. Governments						2,104,832	2,104,832	2,201,455	2,111,656	0	(6,824)	0	(6,824)	0	2,104,832	0	0	0	33,015	XXX
512282-FR-0	LAKEVIEW MICH SCH DIST CALHOUN CNTY		05/03/2021	Call @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	6	05/01/2032
249999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	6	XXX
167725-AB-6	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		12/01/2021	Maturity @ 100.00		60,000	60,000	66,883	60,738	0	(738)	0	(738)	0	60,000	0	0	0	3,780	12/01/2021
196690-DZ-5	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		03/15/2021	Call @ 100.00		200,000	200,000	238,436	201,520	0	(1,520)	0	(1,520)	0	200,000	0	0	0	7,017	03/15/2031
3128MA-BS-7	FH 607849 - RMBS		12/01/2021	Paydown		100,601	100,601	153,189	103,533	0	(2,932)	0	(2,932)	0	100,601	0	0	0	1,796	05/01/2044
3128MB-V5-3	FH 613136 - RMBS		12/01/2021	Paydown		2,540	2,540	2,480	2,518	0	22	0	22	0	2,540	0	0	0	55	05/01/2023
3128MJ-YC-8	FH 608706 - RMBS		12/01/2021	Paydown		285,590	285,590	300,227	298,501	0	(12,911)	0	(12,911)	0	285,590	0	0	0	4,552	05/01/2046
3128PG-NN-9	FH J04897 - RMBS		12/01/2021	Paydown		1,634	1,634	1,668	1,640	0	(6)	0	(6)	0	1,634	0	0	0	31	05/01/2022
3128PP-RQ-8	FH J10495 - RMBS		12/01/2021	Paydown		2,239	2,239	2,279	2,263	0	(24)	0	(24)	0	2,239	0	0	0	43	08/01/2024
3128PP-LD-3	FH J10580 - RMBS		12/01/2021	Paydown		2,567	2,567	2,613	2,589	0	(22)	0	(22)	0	2,567	0	0	0	59	09/01/2024
3132L-F7-9	FH V81990 - RMBS		12/01/2021	Paydown		60,611	60,611	92,030	63,964	0	(3,353)	0	(3,353)	0	60,611	0	0	0	1,059	10/01/2045
3132QU-3B-7	FH 037993 - RMBS		12/01/2021	Paydown		141,672	141,672	150,903	149,382	0	(7,710)	0	(7,710)	0	141,672	0	0	0	2,761	12/01/2045
3136A8-TC-4	FNR 2012-99 BD - CMO/RMBS		12/01/2021	Paydown		15,464	15,464	15,713	15,574	0	(110)	0	(110)	0	15,464	0	0	0	163	08/25/2041
3138EP-WIS-9	FN AL6956 - RMBS		12/01/2021	Paydown		69,424	69,424	71,984	71,317	0	(1,893)	0	(1,893)	0	69,424	0	0	0	1,088	06/01/2045
3138ET-DZ-6	FN AL8219 - RMBS		12/01/2021	Paydown		406,937	406,938	437,272	434,431	0	(27,493)	0	(27,493)	0	406,938	0	0	0	7,800	02/01/2046
3138WB-PT-6	FN AS2233 - RMBS		12/01/2021	Paydown		471,688	471,688	499,473	487,405	0	(15,718)	0	(15,718)	0	471,688	0	0	0	8,933	04/01/2029
3138WE-C5-6	FN AS4591 - RMBS		12/01/2021	Paydown		44,914	44,914	48,595	47,623	0	(2,708)	0	(2,708)	0	44,914	0	0	0	1,024	03/01/2045
3138WF-3X-2	FN AS6213 - RMBS		12/01/2021	Paydown		152,973	152,973	162,976	163,509	0	(10,536)	0	(10,536)	0	152,973	0	0	0	2,751	11/01/2045
3138WJ-YB-8	FN AS9805 - RMBS		12/01/2021	Paydown		121,684	121,684	126,362	124,923	0	(3,239)	0	(3,239)	0	121,684	0	0	0	1,746	02/01/2042
3138WK-JN-3	FN AS9588 - RMBS		12/01/2021	Paydown		133,171	133,171	140,682	138,928	0	(5,758)	0	(5,758)	0	133,171	0	0	0	2,462	05/01/2047
3138Y9-S8-2	FN AX7742 - RMBS		12/01/2021	Paydown		30,059	30,059	50,604	31,288	0	(1,229)	0	(1,229)	0	30,059	0	0	0	689	01/01/2045
3138YM-Q2-8	FN AY7672 - RMBS		12/01/2021	Paydown		157,362	157,362	165,354	164,213	0	(6,851)	0	(6,851)	0	157,362	0	0	0	2,863	04/01/2045
3138YT-MQ-4	FN AZ2166 - RMBS		12/01/2021	Paydown		60,358	60,358	64,064	62,810	0	(2,452)	0	(2,452)	0	60,358	0	0	0	1,025	07/01/2045
3139BS-RE-5	FNR 2010-137 CJ - CMO/RMBS		12/01/2021	Paydown		18,422	18,422	18,451	18,421	0	1	0	1	0	18,422	0	0	0	241	12/25/2025
3140EU-4L-0	FN BC0826 - RMBS		12/01/2021	Paydown		70,652	70,652	75,868	75,340	0	(4,688)	0	(4,688)	0	70,652	0	0	0	591	04/01/2046
3140GI-TY-9	FN BH7766 - RMBS		12/01/2021	Paydown		206,797	206,797	217,781	214,529	0	(7,731)	0	(7,731)	0	206,797	0	0	0	2,885	08/01/2047
3140XC-GF-9	FN FH8297 - RMBS		12/01/2021	Paydown		305,916	305,916	323,181	323,181	0	(17,265)	0	(17,265)	0	305,916	0	0	0	1,758	12/01/2035
31412U-L7-3	FN 935150 - RMBS		12/01/2021	Paydown		4,487	4,487	4,642	4,544	0	(57)	0	(57)	0	4,487	0	0	0	97	04/01/2024
31418D-4Y-5	FN MA4438 - RMBS		12/01/2021	Paydown		17,541	17,541	18,256	18,256	0	(715)	0	(715)	0	17,541	0	0	0	77	10/01/2051
31418D-PD-8	FN MA4019 - RMBS		12/01/2021	Paydown		343,549	343,549	359,224	359,853	0	(16,304)	0	(16,304)	0	343,549	0	0	0	3,894	05/01/2050
31418D-O5-4	FN MA4075 - RMBS		12/01/2021	Paydown		499,188	499,188	523,602	522,424	0	(23,236)	0	(23,236)	0	499,188	0	0	0	6,094	07/01/2035
491552-LY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		07/01/2021	Call @ 100.00		140,000	140,000	162,890	147,800	0	(804)	0	(804)	0	146,996	0	(6,996)	(6,996)	7,342	07/01/2025
544587-X9-4	LOS ANGELES CALIF MUN IMPRT CORP LEASE RE		11/01/2021	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,484	11/01/2021
57419R-D6-9	MARYLAND ST CMINTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		20,000	20,000	20,710	20,395	0	(32)	0	(32)	0	20,363	0	(363)	(363)	242	09/01/2047
650035-KP-2	NEW YORK ST URBAN DEV CORP REV		11/15/2021	Call @ 100.00		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	262	01/01/2030
677377-2M-4	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		06/01/2021	Call @ 100.00		185,000	185,000	186,943	185,131	0	(125)	0	(125)	0	185,000	0	(6)	(6)	2,391	11/01/2041
708686-CV-0	PENNSYLVANIA ECONOMIC DEV FINING AUTH EXEM		08/02/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	320	01/15/2042
751093-FL-4	RALEIGH N C CTFS PARTN		01/12/2021	Call @ 100.00		750,316	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	316	02/01/2034
977100-CX-2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/01/2021	Maturity @ 100.00		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	1,414	05/01/2021
319999 Subtotal - Bonds - U.S. Special Revenues						7,508,357	7,508,041	7,880,334	7,352,107	0	(178,138)	0	(178,138)	0	7,515,406	0	(7,364)	(7,364)	83,102	XXX
02209S-BA-0	ALTRIA GROUP INC		02/19/2021	Call @ 100.00		774,060	750,000	757,635	753,010	0	(352)	0	(352)	0	752,659	0	(2,659)	(2,659)	37,511	02/14/2022
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		06/29/2021	Call @ 111.43		557,160	500,000	567,070	564,536	0	(7,900)	0	(7,900)	0	556,636	0	524	524	19,367	01/23/2025
037833-BS-8	APPLE INC		01/28/2021	Call @ 100.00		250,000	250,000	249,823	249,995	0	3	0	3	0	249,998	0	3	3	2,422	02/23/2021
055650-BU-1	BP CAPITAL MARKETS PLC		01/22/2021	Call @ 100.00		512,620	500,000	518,915	511,462	0	(798)	0	(798)	0	510,664	0	(10,664)	(10,664)	16,626	11/01/2021
06051G-FI-4	BANK OF AMERICA CORP		04/19/2021	Maturity @ 100.00		1,000,000	1,000,000	1,010,900	1,002,213	0	(2,213)	0	(2,213)	0	1,000,000	0	0	0	13,125	04/19/2021
12624B-AC-0	COMM 2012-CCRE1 A3 - CMBS		12/01/2021	Paydown		545,308	545,308	575,641	548,948	0	(3,640)	0	(3,640)	0	545,308	0	0	0	15,938	05/17/2045
12636L-AX-8	CSAIL 2016-C5 A4 - CMBS		09/01/2021	Paydown		43,989	43,989	44,429	44,240	0	(251)	0	(251)	0	43,989	0	0	0	965	11

ANNUAL STATEMENT FOR THE YEAR 2021 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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	Stated Contractual Maturity Date	
375558-BW-2	GILEAD SCIENCES INC		11/08/2021	Call @ 100.00		125,000	125,000	125,345	125,284	0	(284)	0	(284)	0	125,000	0	0	0	960	09/29/2023	
38143J-BF-1	GOLDMAN SACHS GROUP INC		02/08/2021	Call @ 100.00		500,000	500,000	499,170	499,974	0	18	0	18	0	499,992	0	8	8	6,509	02/25/2021	
437076-BL-5	HOME DEPOT INC		03/01/2021	Call @ 100.00		250,000	250,000	249,110	249,956	0	29	0	29	0	249,985	0	15	15	2,083	04/01/2021	
61746B-ED-4	MORGAN STANLEY		11/17/2021	Maturity @ 100.00		400,000	400,000	397,956	399,624	0	376	0	376	0	400,000	0	0	0	10,500	11/17/2021	
61747W-AL-3	MORGAN STANLEY		07/28/2021	Maturity @ 100.00		800,000	800,000	915,064	808,959	0	(8,959)	0	(8,959)	0	800,000	0	0	0	44,000	07/28/2021	
68389X-BA-2	ORACLE CORP		07/08/2021	Maturity @ 100.00		1,000,000	1,000,000	1,017,360	1,005,376	0	(5,376)	0	(5,376)	0	1,000,000	0	0	0	28,000	07/08/2021	
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	01/22/2021	Call @ 100.00		58,715	58,000	57,937	57,991	0	1	0	1	0	57,991	0	9	9	1,175	09/23/2021	
855244-AJ-8	STARBUCKS CORP		02/04/2021	Maturity @ 100.00		125,000	125,000	124,929	124,999	0	1	0	1	0	125,000	0	0	0	1,313	02/04/2021	
863667-AM-3	STRYKER CORP		03/15/2021	Maturity @ 100.00		500,000	500,000	505,080	500,135	0	(135)	0	(135)	0	500,000	0	0	0	6,563	03/15/2021	
883556-OF-7	THERMO FISHER SCIENTIFIC INC		12/03/2021	Call @ 100.00		544,375	500,000	569,800	562,111	0	(13,546)	0	(13,546)	0	548,565	0	(48,565)	(48,565)	68,943	03/25/2025	
89114Q-BL-1	TORONTO-DOMINION BANK	C	07/13/2021	Maturity @ 100.00		500,000	500,000	486,660	496,997	0	3,003	0	3,003	0	500,000	0	0	0	9,000	07/13/2021	
90349D-AD-4	UBSBB 2012-C3 A4 - CMBS		12/01/2021	Paydown		31,966	31,966	32,763	32,072	0	(106)	0	(106)	0	31,966	0	0	0	710	08/12/2049	
904764-AY-3	UNILEVER CAPITAL CORP		11/23/2021	MERRILL LYNCH PROF CLRING CORP		264,160	250,000	249,995	250,007	0	0	0	0	0	250,007	0	14,153	14,153	7,673	05/05/2027	
949746-RT-0	WELLS FARGO & CO		03/04/2021	Maturity @ 100.00		500,000	500,000	513,660	500,602	0	(602)	0	(602)	0	500,000	0	0	0	1,963	03/04/2021	
949746-SA-0	WELLS FARGO & CO		07/26/2021	Maturity @ 100.00		300,000	300,000	293,298	299,139	0	861	0	861	0	300,000	0	0	0	6,300	07/26/2021	
94989C-AW-1	WFCM 2015-C26 A3 - CMBS		10/01/2021	Paydown		9,018	9,018	9,366	9,186	0	(168)	0	(168)	0	9,018	0	0	0	185	02/18/2048	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					10,227,102	10,067,608	10,434,696	10,235,656	0	(45,628)	0	(45,628)	0	10,190,027	0	(48,570)	(48,570)	321,429	XXX	
8399997	Total - Bonds - Part 4					19,865,292	19,705,482	20,541,485	19,724,419	0	(230,590)	0	(230,590)	0	19,835,265	0	(55,935)	(55,935)	437,551	XXX	
8399998	Total - Bonds - Part 5					557,160	500,000	558,965		0	(4,920)	0	(4,920)	0	554,045	0	3,115	3,115	8,992	XXX	
8399999	Total - Bonds					20,422,452	20,205,482	21,100,450	19,724,419	0	(235,510)	0	(235,510)	0	20,389,310	0	(52,820)	(52,820)	446,543	XXX	
000000-00-0	Axiom LLC Class A		12/28/2021	Return of Capital	0.000	1,200,000	0.00	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	0	0	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,200,000	XXX	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	0	0	XXX
8999997	Total - Preferred Stocks - Part 4					1,200,000	XXX	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	0	0	XXX
8999998	Total - Preferred Stocks - Part 5						XXX														XXX
8999999	Total - Preferred Stocks					1,200,000	XXX	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	0	0	XXX
9799997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998	Total - Common Stocks - Part 5						XXX														XXX
9799999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999	Total - Preferred and Common Stocks					1,200,000	XXX	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	0	0	XXX
9999999	Totals					21,622,452	XXX	22,300,450	20,924,419	0	(235,510)	0	(235,510)	0	21,589,310	0	(52,820)	(52,820)	446,543	XXX	

E14.1

ANNUAL STATEMENT FOR THE YEAR 2021 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 Identi- fication	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	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 (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
035231-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/01/2021	CITIGROUP GLOBAL MARKETS INC	06/29/2021	Call @ 111.43	500,000	558,965	557,160	554,045	0	(4,920)	0	(4,920)	0	0	3,115	3,115	8,992	2,306	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							500,000	558,965	557,160	554,045	0	(4,920)	0	(4,920)	0	0	3,115	3,115	8,992	2,306	
8399998. Total - Bonds							500,000	558,965	557,160	554,045	0	(4,920)	0	(4,920)	0	0	3,115	3,115	8,992	2,306	
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								558,965	557,160	554,045	0	(4,920)	0	(4,920)	0	0	3,115	3,115	8,992	2,306	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

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	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
000000-00-0	Pawtucket Insurance Company		14931	.05-0197250	.8B1	4,088,279			100,000.000	
1199999. Subtotal - Common Stock - U.S. P&C Insurer						4,088,279	0	0	XXX	XXX
1899999. Total Common Stocks						4,088,279	0	0	XXX	XXX
1999999 - Totals						4,088,279	0	0	XXX	XXX

1. Total amount of goodwill 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 Goodwill 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	
0399999 - Total				0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
BMO Harris			.04/10/2019			3,982,206						3,900,000					Mon	5,540	
CIBC			.03/12/2019			2,757,775						2,700,000					Mon	4,846	
Hancock Whitney			.03/19/2019			2,753,048						2,700,000					Mon	1,370	
Woodforest National Bank			.03/04/2019			1,221,992						1,200,000					Mon	2,788	
9099999. Subtotal - Other Short-Term Invested Assets						10,715,021	0	0	0	0	XXX	10,500,000	0	0	XXX	XXX	XXX	14,544	0
9199999 - Totals						10,715,021	0	0	0	0	XXX	10,500,000	0	0	XXX	XXX	XXX	14,544	0

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 Number
 1A 1A...\$0 1B...\$0 1C...\$0 1D...\$0 1E...\$0 1F...\$0 1G...\$0
 1B 2A...\$0 2B...\$0 2C...\$0
 1C 3A...\$0 3B...\$0 3C...\$0
 1D 4A...\$0 4B...\$0 4C...\$0
 1E 5A...\$0 5B...\$0 5C...\$0
 1F 6...\$0

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Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999	Total - U.S. Government Bonds					0	0	0
1099999	Total - All Other Government Bonds					0	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999	Total - U.S. Political Subdivisions Bonds					0	0	0
3199999	Total - U.S. Special Revenues Bonds					0	0	0
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999	Total - Hybrid Securities					0	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6599999	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999	Total - Issuer Obligations					0	0	0
7799999	Total - Residential Mortgage-Backed Securities					0	0	0
7899999	Total - Commercial Mortgage-Backed Securities					0	0	0
7999999	Total - Other Loan-Backed and Structured Securities					0	0	0
8099999	Total - SVO Identified Funds					0	0	0
8199999	Total - Affiliated Bank Loans					0	0	0
8299999	Total - Unaffiliated Bank Loans					0	0	0
8399999	Total Bonds					0	0	0
09248U-71-8	BLKPK LQ-T-FUND INSTL		12/31/2021	0.010		30,818,334	0	2,945
31607A-70-3	FIDELITY GOVERNMENT PORTFOLIO		10/02/2017			499,733	9	55
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					31,318,067	9	3,000
26188J-20-6	DREYFUS CASH MGT INST		12/01/2017	0.040		106,017	0	0
990284-91-1	MERRILL LYNCH		03/31/2021	0.000		4,944	0	1
990285-91-8	MERRILL LYNCH		03/05/2021	0.000		1	0	0
990287-91-4	MERRILL LYNCH/WFC/L INC		05/06/2020	0.000		1	0	0
94975H-29-6	WELLS FARGO TREASURY PLUS MM INST		02/28/2021	0.000		500,010	7	7
8699999	Subtotal - All Other Money Market Mutual Funds					610,973	7	8
9999999	Total Cash Equivalents					31,929,040	16	3,008

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	0	0	0	0	0	0	0
1B	0	0	0	0	0	0	0
1C	0	0	0	0	0	0	0
1D	0	0	0	0	0	0	0
1E	0	0	0	0	0	0	0
1F	0	0	0	0	0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Narragansett Bay Insurance Company

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	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 Others	106,017	106,017		
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 Others	499,732	499,732		
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA	ST	Benefit of all Others	500,007	500,007		
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. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Alien and Other	OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX		1,105,756	1,105,756	0	0
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX		0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX		0	0	0	0