



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
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
(Street and Number)
Johnston, RI, US 02919, 401-725-5600
(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
(Street and Number)
Johnston, RI, US 02919, 401-725-5600
(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
Irini 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 7 day of February 2023

- 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.....

Bethany Anne Dwyer

02/23/2026

ANNUAL STATEMENT FOR THE YEAR 2022 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	26,597,602	9.549	26,597,602	0	26,597,602	9.549
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	3,794,949	1.362	3,794,949	0	3,794,949	1.362
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	16,723,065	6.004	16,723,065	0	16,723,065	6.004
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	63,319,649	22.733	63,319,649	0	63,319,649	22.733
1.06 Industrial and miscellaneous	53,449,519	19.190	53,449,519	0	53,449,519	19.190
1.07 Hybrid securities		0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds		0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit		0.000	0	0	0	0.000
1.12 Total long-term bonds	163,884,784	58.839	163,884,784	0	163,884,784	58.839
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	173,900	0.062	173,900	0	173,900	0.062
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	4,095,208	1.470	4,095,208	0	4,095,208	1.470
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds		0.000	0	0	0	0.000
3.09 Total common stocks	4,269,108	1.533	4,269,108	0	4,269,108	1.533
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	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	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	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)	74,841,144	26.870	74,841,144	0	74,841,144	26.870
6.02 Cash equivalents (Schedule E, Part 2)	6,117,626	2.196	6,117,626	0	6,117,626	2.196
6.03 Short-term investments (Schedule DA)	26,070,922	9.360	26,070,922	0	26,070,922	9.360
6.04 Total cash, cash equivalents and short-term investments	107,029,691	38.426	107,029,692	0	107,029,692	38.426
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	1,188,833	0.427	1,188,833	0	1,188,833	0.427
10. Receivables for securities	2,159,960	0.775	2,159,960	0	2,159,960	0.775
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	0.000
13. Total invested assets	278,532,376	100.000	278,532,376	0	278,532,376	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 2022 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	1,488,833
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	0
	5.2 Totals, Part 3, Column 9	0
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	300,000
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)	1,188,833
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,188,833

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	136,222,497
2.	Cost of bonds and stocks acquired, Part 3, Column 7	49,587,147
3.	Accrual of discount	219,097
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	0
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	6,928
	4.4. Part 4, Column 11	0
		6,928
5.	Total gain (loss) on disposals, Part 4, Column 19	(139,706)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	17,116,949
7.	Deduct amortization of premium	637,427
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	
	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	
	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	12,303
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	168,153,891
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	168,153,891

ANNUAL STATEMENT FOR THE YEAR 2022 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	26,597,602	25,802,129	26,629,310	26,863,271
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	26,597,602	25,802,129	26,629,310	26,863,271
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,794,949	3,342,225	3,852,861	3,735,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	16,723,065	15,078,614	16,751,222	16,685,000
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	63,319,649	55,532,226	63,645,360	62,853,351
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	51,423,731	47,612,465	52,149,716	51,121,774
	9. Canada	1,000,322	935,920	1,007,078	1,000,000
	10. Other Countries	1,025,467	913,195	1,033,960	1,000,000
	11. Totals	53,449,519	49,461,580	54,190,753	53,121,774
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	163,884,784	149,216,773	165,069,506	163,258,395
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	173,900	173,900	173,900	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	173,900	173,900	173,900	
Parent, Subsidiaries and Affiliates	24. Totals	4,095,208	4,095,208	3,007,995	
	25. Total Common Stocks	4,269,108	4,269,108	3,181,895	
	26. Total Stocks	4,269,108	4,269,108	3,181,895	
	27. Total Bonds and Stocks	168,153,892	153,485,881	168,251,401	

ANNUAL STATEMENT FOR THE YEAR 2022 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 12.7	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	26,051,222	18,631,195	927,310	29,802	2,240	XXX	45,641,768	24.8	8,128,433	6.3	45,641,768	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	26,051,222	18,631,195	927,310	29,802	2,240	XXX	45,641,768	24.8	8,128,433	6.3	45,641,768	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	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	350,000	2,944,949	500,000	0	0	XXX	3,794,949	2.1	4,322,981	3.3	3,794,949	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	350,000	2,944,949	500,000	0	0	XXX	3,794,949	2.1	4,322,981	3.3	3,794,949	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	4,560,594	8,193,190	3,219,281	750,000	0	XXX	16,723,065	9.1	16,295,583	12.6	16,723,065	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	4,560,594	8,193,190	3,219,281	750,000	0	XXX	16,723,065	9.1	16,295,583	12.6	16,723,065	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,143,589	29,423,953	25,374,574	2,121,680	255,854	XXX	63,319,649	34.4	54,900,931	42.4	63,319,649	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	6,143,589	29,423,953	25,374,574	2,121,680	255,854	XXX	63,319,649	34.4	54,900,931	42.4	63,319,649	0

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ANNUAL STATEMENT FOR THE YEAR 2022 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 12.7	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	2,043,633	19,466,734	7,371,517	0	98,439	XXX	28,980,322	15.7	28,006,219	21.6	28,980,322	0
6.2 NAIC 2	3,385,291	16,937,589	5,195,554	185,292	0	XXX	25,703,726	14.0	17,853,470	13.8	25,703,726	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	5,428,925	36,404,322	12,567,071	185,292	98,439	XXX	54,684,048	29.7	45,859,689	35.4	54,684,048	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	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	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 39,149,039	78,660,019	37,392,681	2,901,481	356,532	0	158,459,753	86.0	XXX	XXX	158,459,753	0
12.2 NAIC 2	(d) 3,385,291	16,937,589	5,195,554	185,292	0	0	25,703,726	14.0	XXX	XXX	25,703,726	0
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.7 Totals	42,534,330	95,597,608	42,588,235	3,086,773	356,532	0	(b) 184,163,478	100.0	XXX	XXX	184,163,478	0
12.8 Line 12.7 as a % of Col. 7	23.1	51.9	23.1	1.7	0.2	0.0	100.0	XXX	XXX	XXX	100.0	0.0
13. Total Bonds Prior Year												
13.1 NAIC 1	17,707,698	47,421,701	41,881,640	4,478,950	164,158	0	XXX	XXX	111,654,147	86.2	111,654,147	0
13.2 NAIC 2	751,549	12,020,669	4,896,756	184,496	0	0	XXX	XXX	17,853,470	13.8	17,853,470	0
13.3 NAIC 3							XXX	XXX	0	0.0	0	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	18,459,247	59,442,369	46,778,396	4,663,447	164,158	0	XXX	XXX	(b) 129,507,617	100.0	129,507,617	0
13.8 Line 13.7 as a % of Col. 9	14.3	45.9	36.1	3.6	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	39,149,039	78,660,019	37,392,681	2,901,481	356,532	0	158,459,753	86.0	111,654,147	86.2	158,459,753	XXX
14.2 NAIC 2	3,385,291	16,937,589	5,195,554	185,292	0	0	25,703,726	14.0	17,853,470	13.8	25,703,726	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	42,534,330	95,597,608	42,588,235	3,086,773	356,532	0	184,163,478	100.0	129,507,617	100.0	184,163,478	XXX
14.8 Line 14.7 as a % of Col. 7	23.1	51.9	23.1	1.7	0.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	23.1	51.9	23.1	1.7	0.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.8 Line 15.7 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
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes \$ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$ 0 current year of bonds with Z designations and \$ 0 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 \$ 0 current year, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 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 \$ 19,044,166 ; NAIC 2 \$ 1,234,529 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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ANNUAL STATEMENT FOR THE YEAR 2022 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 12.09	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	26,037,175	18,587,633	893,553	0	0	XXX	45,518,361	24.7	7,973,613	6.2	45,518,361	0
1.02 Residential Mortgage-Backed Securities	14,048	43,562	33,756	29,802	2,240	XXX	123,407	0.1	154,820	0.1	123,407	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	26,051,222	18,631,195	927,310	29,802	2,240	XXX	45,641,768	24.8	8,128,433	6.3	45,641,768	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	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	350,000	2,944,949	500,000	0	0	XXX	3,794,949	2.1	4,322,981	3.3	3,794,949	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	350,000	2,944,949	500,000	0	0	XXX	3,794,949	2.1	4,322,981	3.3	3,794,949	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	4,560,594	8,193,190	3,219,281	750,000	0	XXX	16,723,065	9.1	16,295,583	12.6	16,723,065	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	4,560,594	8,193,190	3,219,281	750,000	0	XXX	16,723,065	9.1	16,295,583	12.6	16,723,065	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,374,858	26,930,453	23,579,189	849,859	30,348	XXX	56,764,707	30.8	46,732,483	36.1	56,764,707	0
5.02 Residential Mortgage-Backed Securities	768,731	2,493,500	1,795,385	1,271,821	225,505	XXX	6,554,942	3.6	8,168,448	6.3	6,554,942	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	6,143,589	29,423,953	25,374,574	2,121,680	255,854	XXX	63,319,649	34.4	54,900,931	42.4	63,319,649	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	5,388,423	34,887,548	12,567,071	185,292	98,439	XXX	53,126,772	28.8	41,356,324	31.9	53,126,772	0
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	40,502	1,516,774	0	0	0	XXX	1,557,276	0.8	4,503,365	3.5	1,557,276	0
6.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	5,428,925	36,404,322	12,567,071	185,292	98,439	XXX	54,684,048	29.7	45,859,689	35.4	54,684,048	0
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	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

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ANNUAL STATEMENT FOR THE YEAR 2022 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 12.09	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	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	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. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	41,711,050	91,543,772	40,759,094	1,785,150	128,787	XXX	175,927,853	95.5	XXX	XXX	175,927,853	0
12.02 Residential Mortgage-Backed Securities	782,778	2,537,061	1,829,141	1,301,623	227,745	XXX	6,678,349	3.6	XXX	XXX	6,678,349	0
12.03 Commercial Mortgage-Backed Securities	40,502	1,516,774	0	0	0	XXX	1,557,276	0.8	XXX	XXX	1,557,276	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	42,534,330	95,597,608	42,588,235	3,086,773	356,532	0	184,163,478	100.0	XXX	XXX	184,163,478	0
12.10 Line 12.09 as a % of Col. 7	23.1	51.9	23.1	1.7	0.2	0.0	100.0	XXX	XXX	XXX	100.0	0.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	13,967,686	54,171,614	44,489,354	3,953,930	98,400	XXX	XXX	XXX	116,680,984	90.1	116,680,984	0
13.02 Residential Mortgage-Backed Securities	1,586,774	4,104,851	1,856,368	709,517	65,758	XXX	XXX	XXX	8,323,268	6.4	8,323,268	0
13.03 Commercial Mortgage-Backed Securities	2,904,787	1,165,904	432,674	0	0	XXX	XXX	XXX	4,503,365	3.5	4,503,365	0
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	XXX
13.09 Totals	18,459,247	59,442,369	46,778,396	4,663,447	164,158	0	XXX	XXX	129,507,617	100.0	129,507,617	0
13.10 Line 13.09 as a % of Col. 9	14.3	45.9	36.1	3.6	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	41,711,050	91,543,772	40,759,094	1,785,150	128,787	XXX	175,927,853	95.5	116,680,984	90.1	175,927,853	XXX
14.02 Residential Mortgage-Backed Securities	782,778	2,537,061	1,829,141	1,301,623	227,745	XXX	6,678,349	3.6	8,323,268	6.4	6,678,349	XXX
14.03 Commercial Mortgage-Backed Securities	40,502	1,516,774	0	0	0	XXX	1,557,276	0.8	4,503,365	3.5	1,557,276	XXX
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	42,534,330	95,597,608	42,588,235	3,086,773	356,532	0	184,163,478	100.0	129,507,617	100.0	184,163,478	XXX
14.10 Line 14.09 as a % of Col. 7	23.1	51.9	23.1	1.7	0.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	23.1	51.9	23.1	1.7	0.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.10 Line 15.09 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
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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ANNUAL STATEMENT FOR THE YEAR 2022 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	10,715,021	14,544	0	10,700,477	0
2. Cost of short-term investments acquired	16,238,194	16,238,194	0	0	0
3. Accrual of discount	117,708	117,708	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	1,000,000	1,000,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	26,070,922	15,370,445	0	10,700,477	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	26,070,922	15,370,445	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 2022 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	31,929,042	702,307	31,226,735	0
2. Cost of cash equivalents acquired	95,126,624	13,943,431	81,183,193	0
3. Accrual of discount	51,653	51,653	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	120,989,693	9,000,000	111,989,693	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5- 7+8-9)	6,117,626	5,697,391	420,234	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,117,626	5,697,391	420,234	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 2022 OF THE Narragansett Bay Insurance Company

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership	
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized 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		1,700,000	1,188,833	1,188,833	0	0	0	0	0	0	0	3.000	
2199999. Joint Venture Interests - Real Estate - Unaffiliated									1,700,000	1,188,833	1,188,833	0	0	0	0	0	0	0	XXX	
6099999. Total - Unaffiliated									1,700,000	1,188,833	1,188,833	0	0	0	0	0	0	0	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX	
6299999 - Totals									1,700,000	1,188,833	1,188,833	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 2022 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
912828-27-8	UNITED STATES TREASURY				1.A	991,642	90.3000	903,000	1,000,000	993,119	0	1,476	0	0	1.500	1.675	JJ	6,277	7,500	02/03/2022	01/31/2027
91282C-BD-2	UNITED STATES TREASURY				1.A	0	100.0000	0	0	0	0	2,375	0	0	0.125	0.125	JD	625	625	12/27/2021	12/31/2022
91282C-BE-0	UNITED STATES TREASURY				1.A	1,473,167	95.3530	1,430,295	1,500,000	1,485,844	0	12,652	0	0	0.125	1.041	JJ	866	1,250	01/27/2022	01/15/2024
91282C-CU-3	UNITED STATES TREASURY				1.A	1,496,487	96.9830	1,454,745	1,500,000	1,498,795	0	1,822	0	0	0.125	0.247	FA	637	1,875	09/24/2021	08/31/2023
91282C-CX-7	UNITED STATES TREASURY				1.A	994,572	93.2140	932,140	1,000,000	996,833	0	1,848	0	0	0.375	0.562	MS	1,119	3,750	10/07/2021	09/15/2024
91282C-DA-6	UNITED STATES TREASURY				1.A	998,869	96.6790	966,790	1,000,000	999,571	0	575	0	0	0.250	0.308	MS	639	2,500	10/07/2021	09/30/2023
91282C-DD-0	UNITED STATES TREASURY				1.A	997,306	96.4370	964,370	1,000,000	998,876	0	1,350	0	0	0.375	0.511	AO	642	3,750	11/01/2021	10/31/2023
91282C-DG-3	UNITED STATES TREASURY				1.A	498,302	89.5630	447,815	500,000	498,689	0	333	0	0	1.125	1.195	AO	963	5,625	11/01/2021	10/31/2026
91282C-DM-0	UNITED STATES TREASURY				1.A	1,495,764	96.2150	1,443,225	1,500,000	1,498,023	0	2,154	0	0	0.500	0.645	MN	659	7,500	12/27/2021	11/30/2023
91282C-DR-9	UNITED STATES TREASURY				1.A	1,995,550	96.1310	1,922,620	2,000,000	1,997,744	0	2,193	0	0	0.750	0.864	JD	7,541	7,500	01/06/2022	12/31/2023
91282C-DS-7	UNITED STATES TREASURY				1.A	991,232	93.6370	936,370	1,000,000	993,901	0	2,669	0	0	1.125	1.430	JJ	5,197	5,625	02/03/2022	01/15/2025
91282C-DV-0	UNITED STATES TREASURY				1.A	993,634	95.9960	959,960	1,000,000	996,508	0	2,874	0	0	0.875	1.201	JJ	3,662	4,375	02/03/2022	01/31/2024
91282C-EU-1	UNITED STATES TREASURY				1.A	2,970,005	96.6640	2,899,920	3,000,000	2,974,509	0	4,504	0	0	2.875	3.238	JD	4,028	43,125	07/20/2022	06/15/2025
91282C-EX-5	UNITED STATES TREASURY				1.A	4,978,524	97.6170	4,880,850	5,000,000	4,983,433	0	4,909	0	0	3.000	3.228	JD	75,414	0	07/20/2022	06/30/2024
91282C-FA-4	UNITED STATES TREASURY				1.A	972,853	97.5540	975,540	1,000,000	975,775	0	2,922	0	0	3.000	4.605	JJ	12,554	0	10/19/2022	07/31/2024
91282C-FE-6	UNITED STATES TREASURY				1.A	741,505	97.1010	728,258	750,000	742,380	0	874	0	0	3.125	3.533	FA	8,853	0	09/07/2022	08/15/2025
91282C-FF-3	UNITED STATES TREASURY				1.A	891,760	91.0780	910,780	1,000,000	893,553	0	1,793	0	0	2.750	4.100	FA	10,387	0	10/19/2022	08/15/2032
91282C-FG-1	UNITED STATES TREASURY				1.A	978,478	97.9250	979,250	1,000,000	980,419	0	1,941	0	0	3.250	4.485	FA	11,043	0	10/28/2022	08/31/2024
91282C-FK-2	UNITED STATES TREASURY				1.A	1,963,050	98.0150	1,960,300	2,000,000	1,966,225	0	3,175	0	0	3.500	4.166	MS	20,884	0	09/27/2022	09/15/2025
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					26,422,702	XXX	25,696,228	26,750,000	26,474,195	0	52,439	0	0	XXX	XXX	XXX	171,992	95,000	XXX	XXX
36179R-D7-1	G2 MA2826 - RMBS			4	1.A	206,609	93.4940	105,901	113,271	123,407	0	2,636	0	0	3.500	2.031	MON	330	4,003	04/30/2015	05/20/2045
0029999999	Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities					206,609	XXX	105,901	113,271	123,407	0	2,636	0	0	XXX	XXX	XXX	330	4,003	XXX	XXX
0109999999	Total - U.S. Government Bonds					26,629,310	XXX	25,802,129	26,863,271	26,597,602	0	55,074	0	0	XXX	XXX	XXX	172,322	99,003	XXX	XXX
0309999999	Total - All Other Government Bonds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
20772K-JY-6	CONNECTICUT ST			1	1.D FE	736,471	92.4760	633,461	685,000	717,944	0	(9,202)	0	0	2.350	0.950	JJ	8,049	16,098	12/21/2020	07/01/2026
57582R-L6-1	MASSACHUSETTS ST			1,2	1.B FE	500,000	75.7220	378,610	500,000	500,000	0	0	0	0	1.670	1.670	MN	1,392	8,350	11/19/2020	11/01/2031
605581-MY-0	MISSISSIPPI ST			1	1.C FE	350,000	96.5380	337,883	350,000	350,000	0	0	0	0	0.422	0.422	MN	246	1,477	07/24/2020	11/01/2023
646039-YH-4	NEW JERSEY ST			1	1.F FE	566,390	102.9310	514,655	500,000	527,005	0	(18,831)	0	0	5.000	1.140	JD	2,083	33,750	11/19/2020	06/01/2024
68609T-WF-1	OREGON			1	1.B FE	500,000	87.2680	436,340	500,000	500,000	0	0	0	0	1.315	1.315	MN	1,096	6,575	06/10/2020	05/01/2027
70914P-W6-5	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	1,200,000	86.7730	1,041,276	1,200,000	1,200,000	0	0	0	0	1.450	1.450	FA	7,250	17,400	05/06/2021	08/01/2027
0419999999	Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations					3,852,861	XXX	3,342,225	3,735,000	3,794,949	0	(28,033)	0	0	XXX	XXX	XXX	20,116	83,650	XXX	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds					3,852,861	XXX	3,342,225	3,735,000	3,794,949	0	(28,033)	0	0	XXX	XXX	XXX	20,116	83,650	XXX	XXX
033162-JE-9	ANCHORAGE ALASKA			1	1.C FE	150,000	90.0550	135,083	150,000	150,000	0	0	0	0	1.514	1.514	MS	757	1,609	12/03/2021	09/01/2026
060096-CK-8	BANGOR ME			1	1.D FE	300,000	97.9500	293,850	300,000	300,000	0	0	0	0	0.570	0.570	JJ	789	1,710	08/19/2020	07/15/2023
079365-3X-8	BELLEVUE WASH			1	1.A FE	500,000	83.5310	417,655	500,000	500,000	0	0	0	0	1.119	1.119	JD	466	7,553	12/02/2020	12/01/2027
212204-MB-4	CONTRA COSTA CALIF QINTY COLLEGE DIST			1	1.B FE	1,000,000	98.4980	984,980	1,000,000	1,000,000	0	0	0	0	4.141	4.141	FA	9,777	0	09/16/2022	08/01/2025
249002-HV-1	DENTON TEX INDPT SCH DIST			2	1.A FE	750,000	73.0760	548,070	750,000	750,000	0	0	0	0	1.777	1.777	FA	5,035	13,328	11/25/2020	08/15/2033
30382A-KA-9	FAIRFAX CNTY VA			1	1.A FE	750,000	97.0760	728,070	750,000	750,000	0	0	0	0	0.383	0.383	AO	718	2,873	08/26/2020	10/01/2023
378460-YH-6	GLENDALE CALIF UNI SCH DIST			1	1.B FE	350,000	86.8680	304,038	350,000	350,000	0	0	0	0	2.129	2.129	MS	2,484	7,452	05/13/2020	09/01/2028
385064-SK-7	GRANBURY TEX INDPT SCH DIST			2	1.A FE	349,541	77.4090	270,932	350,000	349,628	0	37	0	0	1.966	1.978	FA	2,867	6,881	06/04/2020	08/01/2032
478718-X4-6	JOHNSON CNTY KANS UNI SCH DIST NO 233			1	1.C FE	750,000	86.5380	649,035	750,000	750,000	0	0	0	0	0.914	0.914	MS	2,285	6,855	02/18/2021	09/01/2026
512282-FR-0	LAKEVIEW MICH SCH DIST CALHOUN CNTY			1	1.A FE	660,000	100.0000	660,000	660,000	660,000	0	0	0	0	3.660	3.660	MON	1,635	7,124	10/16/2020	05/01/2032

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ANNUAL STATEMENT FOR THE YEAR 2022 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
529063-VJ-5	LEXINGTON ONTY S C SCH DIST NO 001				1.C FE	1,000,000	.85 3760	853,760	1,000,000	1,000,000	0	0	0	0	1.450	1.450	FA	6,042	14,500	06/18/2020	02/01/2028
542411-PB-3	LONG BEACH CALIF CMNTY COLLEGE DIST				1.C FE	500,000	.86 9360	434,680	500,000	500,000	0	0	0	0	1.442	1.442	MN	1,202	7,210	03/05/2021	05/01/2027
554885-M9-1	MACOMB ONTY MICH				1.B FE	230,000	.85 4830	196,611	230,000	230,000	0	0	0	0	1.342	1.342	MN	514	3,087	10/09/2020	11/01/2027
582112-UB-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.C FE	900,000	.89 6360	806,724	900,000	900,000	0	0	0	0	0.610	0.610	JJ	2,745	5,490	01/27/2021	07/01/2025
64966H-MX-5	NEW YORK N Y		1		1.C FE	107,609	100.0910	100,091	100,000	100,594	0	(768)	0	0	4.769	3.949	AO	1,192	4,769	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	3.580	3.580	MON	1,844	7,980	10/16/2020	03/01/2044
64966Q-RG-7	NEW YORK N Y		1		1.C FE	350,000	.97 8190	342,367	350,000	350,000	0	0	0	0	0.590	0.590	FA	860	2,065	12/18/2020	08/01/2023
667826-AJ-0	NORTHWEST TEX INDPT SCH DIST		2		1.A FE	600,000	.79 9220	479,532	600,000	600,000	0	0	0	0	1.776	1.776	FA	4,026	10,656	06/25/2020	02/15/2031
686053-DR-7	OREGON SCH BRDS ASSN		1		1.C FE	235,992	101.5440	203,088	200,000	219,654	0	(3,186)	0	0	5.528	3.544	JD	31	11,056	08/07/2017	06/30/2028
701057-BX-8	PARKER COLO WTR & SANTN DIST				1.B FE	250,000	.87 9360	219,840	250,000	250,000	0	0	0	0	1.847	1.847	FA	1,924	4,618	05/13/2020	08/01/2027
720424-D7-2	PIERCE ONTY WASH SCH DIST NO 010 TACOMA				1.B FE	250,000	.90 0140	225,035	250,000	250,000	0	0	0	0	0.781	0.781	JD	163	2,636	10/22/2020	12/01/2025
725209-NX-4	PITTSBURGH PA		1		1.D FE	700,000	.97 2410	680,687	700,000	700,000	0	0	0	0	0.662	0.662	MS	1,545	4,634	08/06/2020	09/01/2023
741751-2P-5	PRINCE WILLIAM ONTY VA		1		1.A FE	300,000	.76 8820	230,646	300,000	300,000	0	0	0	0	1.822	1.822	FA	2,278	5,466	05/28/2020	08/01/2032
763665-C3-8	RICHLAND ONTY S C SCH DIST NO 001				1.C FE	1,030,290	.86 9610	869,610	1,000,000	1,019,718	0	(4,606)	0	0	1.580	1.094	MS	5,267	15,800	09/08/2020	03/01/2027
797646-T3-0	SAN FRANCISCO CALIF CITY & ONTY				1.A FE	117,790	.96 1210	120,151	125,000	123,472	0	1,016	0	0	2.190	3.057	JD	122	2,738	12/19/2016	06/15/2024
798186-N7-3	SAN JOSE CALIF UNI SCH DIST SANTA CLARA				1.B FE	270,000	.93 7090	253,014	270,000	270,000	0	0	0	0	0.383	0.383	FA	431	1,034	01/08/2021	08/01/2024
799038-NP-5	SAN MATEO ONTY CALIF CMNTY COLLEGE DIST		1		1.A FE	250,000	.93 3510	233,378	250,000	250,000	0	0	0	0	0.500	0.500	MS	417	1,250	03/25/2021	09/01/2024
829596-XK-6	SILOUX FALLS S D SCH DIST NO 49-5				1.B FE	700,000	.85 8200	600,740	700,000	700,000	0	0	0	0	1.326	1.326	FA	3,868	9,282	05/21/2021	08/01/2027
880541-F2-8	TENNESSEE ST		1		1.A FE	500,000	.93 5170	467,585	500,000	500,000	0	0	0	0	0.645	0.645	MN	538	3,225	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	3.730	3.730	MON	2,455	10,681	07/31/2018	12/01/2049
968657-JM-9	WILL ONTY ILL				1.B FE	400,000	.82 1130	328,452	400,000	400,000	0	0	0	0	1.497	1.497	MN	765	5,988	12/03/2020	11/15/2028
981306-A7-8	WORCESTER MASS				1.D FE	800,000	.92 6140	740,912	800,000	800,000	0	0	0	0	0.536	0.536	MN	548	4,288	02/25/2021	11/15/2024
0619999999	Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					16,751,222	XXX	15,078,614	16,685,000	16,723,065	0	(7,507)	0	0	XXX	XXX	XXX	65,587	193,835	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds					16,751,222	XXX	15,078,614	16,685,000	16,723,065	0	(7,507)	0	0	XXX	XXX	XXX	65,587	193,835	XXX	XXX
010609-GH-2	ALABAMA ST PUB SCH & COLLEGE AUTH		2		1.B FE	500,000	.80 2380	401,190	500,000	500,000	0	0	0	0	2.044	2.044	JD	852	13,797	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	.86 4510	864,510	1,000,000	1,000,000	0	0	0	0	1.531	1.531	JD	1,276	20,669	05/27/2021	12/01/2027
040664-EK-6	ARIZONA ST UNIV REVS		1		1.C FE	500,000	.94 0530	470,265	500,000	500,000	0	0	0	0	0.650	0.650	JJ	1,625	3,819	03/25/2021	07/01/2024
059231-W2-2	BALTIMORE MD REV		2		1.D FE	350,000	.77 3900	270,865	350,000	350,000	0	0	0	0	1.925	1.925	JJ	3,369	6,738	11/19/2020	07/01/2031
072024-KV-3	BAY AREA TOLL AUTH CALIF TOLL BRDG REV				1.B FE	750,000	100.0000	750,000	750,000	750,000	0	0	0	0	3.080	3.080	MON	1,553	6,656	10/16/2020	04/01/2047
091096-NE-3	BIRMINGHAM ALA WTRIKS BRD WTR REV				1.C FE	951,620	.95 2340	952,340	1,000,000	953,945	0	2,325	0	0	2.363	4.806	JJ	11,815	0	11/21/2022	01/01/2025
13032U-C4-8	CALIFORNIA HEALTH FACS FING AUTH REV		1		1.D FE	350,000	.93 5120	327,292	350,000	350,000	0	0	0	0	3.244	3.244	JD	946	11,354	03/30/2022	06/01/2027
13032U-XL-7	CALIFORNIA HEALTH FACS FING AUTH REV		1		1.D FE	750,000	.94 7030	710,273	750,000	750,000	0	0	0	0	0.752	0.752	JD	470	7,614	10/28/2020	06/01/2024
13067W-RA-2	CALIFORNIA ST DEPT WTR RES CENT VY PROJ				1.B FE	250,000	.96 3530	240,883	250,000	250,000	0	0	0	0	0.414	0.414	JD	86	1,397	07/30/2020	12/01/2023
13077D-QL-9	CALIFORNIA ST UNIV REV		1,2		1.D FE	500,000	.76 2360	381,180	500,000	500,000	0	0	0	0	1.994	1.994	MN	1,662	9,970	07/09/2021	11/01/2032
15567R-CM-3	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE		1,2		1.B FE	800,000	.76 9550	615,640	800,000	800,000	0	0	0	0	1.721	1.721	AO	3,442	13,768	10/15/2020	10/01/2031
160131-EC-8	CHARLESTON EDL EXCELLENCE FING CORP S C		1		1.D FE	750,000	.84 2950	632,213	750,000	750,000	0	0	0	0	1.424	1.424	JD	890	14,418	10/01/2020	12/01/2027
231266-MN-4	CURATORS UNIV MO SYS FACS REV		1,2		1.B FE	1,053,630	.87 0010	870,010	1,000,000	1,037,417	0	(7,754)	0	0	2.012	1.185	MN	3,353	20,120	11/20/2020	11/01/2027
235036-40-0	DALLAS FORT WORTH TEX INTL ARPT REV		1		1.E FE	1,001,100	.84 8660	848,660	1,000,000	1,001,000	0	(100)	0	0	2.454	2.438	MN	4,090	24,540	02/02/2022	11/01/2029
235241-VJ-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1.C FE	270,000	.87 2880	235,678	270,000	270,000	0	0	0	0	1.147	1.147	JD	258	4,181	10/30/2020	12/01/2026
254845-TB-6	DISTRICT COLUMBIA WTR & SWIR AUTH PUB UTI		1		1.C FE	1,000,000	.85 2360	852,360	1,000,000	1,000,000	0	0	0	0	2.520	2.520	AO	6,300	13,160	02/25/2022	10/01/2029
25484J-AQ-3	DISTRICT COLUMBIA UNIV REV		2		1.C FE	750,000	100.0000	750,000	750,000	750,000	0	0	0	0	3.630	3.630	MON	1,820	8,053	10/16/2020	04/01/2041
283822-TG-9	EL PASO TEX WTR & SWIR REV				1.B FE	250,000	.99 3890	248,473	250,000	250,000	0	0	0	0	0.484	0.483	MS	403	1,210	08/13/2020	03/01/2023
346609-LN-8	FORSYTH ONTY GA WTR & SEW AUTH REV				1.A FE	330,000	.86 6210	285,849	330,000	330,000	0	0	0	0	2.283	2.283	AO	1,883	4,102	02/18/2022	04/01/2029
349507-AR-4	FORT WORTH TEX SPL TAX REV		2		1.E FE	175,000	.88 1720	154,301	175,000	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.E FE	512,750	.84 0890	420,445	500,000	510,508	0	(1,500)	0	0	2.235	1.890	JJ	5,588	11,175	06/29/2021	07/01/2029

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ANNUAL STATEMENT FOR THE YEAR 2022 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	Rating	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
45509E-AT-0	INDIANA ST FIN AUTH REV				1.B FE	1,000,000	.78 2480	782,480	1,000,000	1,000,000	.0	.0	.0	.0	1.607	1.607	JD	1,339	21,695	10/02/2020	06/01/2030
491552-JY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV				1.E FE	314,145	100.4210	271,137	270,000	278,684	.0	(3,233)	.0	.0	5.244	3.882	JJ	7,079	14,159	06/07/2012	07/01/2025
534272-IM-8	LINCOLN NEB ELEC SYS REV				1.C FE	405,000	.84 3980	341,812	405,000	405,000	.0	.0	.0	.0	1.142	1.142	MS	1,542	4,625	09/03/2020	09/01/2027
544445-BC-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1.C FE	122,756	.99 4120	124,265	125,000	124,858	.0	375	.0	.0	2.794	3.101	MN	446	3,493	12/16/2016	05/15/2023
544445-ZR-3	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1.D FE	1,100,000	.85 8460	944,306	1,100,000	1,100,000	.0	.0	.0	.0	2.430	2.430	MN	3,416	20,048	02/03/2022	05/15/2029
546475-TS-3	LOUISIANA ST GAS & FUELS TAX REV				1.D FE	810,432	.82 3700	658,960	800,000	808,040	.0	(1,204)	.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.E FE	450,000	.83 1360	374,112	450,000	450,000	.0	.0	.0	.0	1.847	1.847	FA	3,140	8,312	01/07/2021	02/15/2029
546540-RX-5	LOUISIANA ST UNIV & AGRIC & MECHANICAL C				1.E FE	600,000	.91 7270	550,362	600,000	600,000	.0	.0	.0	.0	1.315	1.315	JJ	3,945	3,835	12/02/2021	07/01/2025
546589-Q3-9	LOUISVILLE & JEFFERSON CNTY KY MET SWR D				1.D FE	500,000	.88 9500	444,750	500,000	500,000	.0	.0	.0	.0	1.160	1.160	MN	741	5,800	09/23/2020	05/15/2026
56042R-J6-0	MAINE HEALTH & HIGHER EDL FACS AUTH REV				1.E FE	300,000	.86 1750	258,525	300,000	300,000	.0	.0	.0	.0	1.659	1.659	JJ	2,489	5,558	05/06/2021	07/01/2027
56045R-U4-9	MAINE MUN BD BK				1.C FE	500,000	.80 1190	400,595	500,000	500,000	.0	.0	.0	.0	1.630	1.630	MN	1,358	8,150	10/07/2020	11/01/2029
56045T-AK-1	MAINE MUN BD BK LIQUOR OPERATION REV				1.E FE	161,006	.99 0960	148,644	150,000	152,016	.0	(1,369)	.0	.0	4.352	3.371	JD	544	9,009	09/11/2015	06/01/2024
57419R-C7-8	MARYLAND ST CNTY DEV ADMIN DEPT HSG & C				1.B FE	100,000	.95 1560	95,156	100,000	100,000	.0	.0	.0	.0	2.713	2.712	MS	904	2,713	08/25/2016	03/01/2025
57419R-C8-6	MARYLAND ST CNTY DEV ADMIN DEPT HSG & C				1.B FE	175,000	.94 5420	165,449	175,000	175,000	.0	.0	.0	.0	2.763	2.762	MS	1,612	4,835	08/25/2016	09/01/2025
57419R-D3-6	MARYLAND ST CNTY DEV ADMIN DEPT HSG & C				1.B FE	300,000	.91 4720	274,416	300,000	300,000	.0	.0	.0	.0	2.913	2.912	MS	2,913	8,739	08/25/2016	03/01/2027
57419R-D6-9	MARYLAND ST CNTY DEV ADMIN DEPT HSG & C				1.B FE	31,065	.97 6610	29,298	30,000	30,348	.0	(161)	.0	.0	3.500	3.042	MS	350	1,583	08/25/2016	09/01/2047
57583R-6H-3	MASSACHUSETTS ST DEV FIN AGY REV				1.D FE	750,000	100.0000	750,000	750,000	750,000	.0	.0	.0	.0	3.650	3.650	MON	1,843	8,000	04/26/2019	07/01/2046
576004-G2-2	MASSACHUSETTS (COMMONWEALTH OF)				1.B FE	494,810	.97 8220	489,110	500,000	495,318	.0	508	.0	.0	2.913	4.062	JJ	6,168	.0	09/14/2022	07/15/2025
586158-RS-8	MEMPHIS TENN ELEC SYS REV				1.C FE	520,000	.74 4950	387,374	520,000	520,000	.0	.0	.0	.0	1.820	1.820	JD	789	12,776	09/04/2020	12/01/2032
59333P-5D-6	MIAMI-DADE CNTY FLA AVIATION REV				1.F FE	450,745	.88 9780	444,890	500,000	453,186	.0	2,441	.0	.0	2.349	4.564	AO	2,936	5,873	09/21/2022	10/01/2027
59447T-XU-2	MICHIGAN FIN AUTH REV				1.D FE	1,060,740	.87 1940	871,940	1,000,000	1,053,573	.0	(7,128)	.0	.0	2.884	2.403	JD	2,403	38,934	12/28/2021	02/01/2029
594615-HS-8	MICHIGAN ST BLDG AUTH REV				1.C FE	425,000	.89 8560	381,888	425,000	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 FD LTD OBLIG REV				1.C FE	500,000	.87 8790	439,395	500,000	500,000	.0	.0	.0	.0	1.266	1.266	MS	2,110	7,262	06/23/2021	09/01/2026
60636U-JS-9	MISSOURI ST ENVIRONMENTAL IMPT & ENERGY				1.A FE	400,000	.92 2890	369,156	400,000	400,000	.0	.0	.0	.0	0.854	0.854	JJ	1,708	3,416	11/12/2020	01/01/2025
607802-CA-1	MODESTO CALIF WASTEWATER REV				1.C FE	1,000,000	.90 2050	902,050	1,000,000	1,000,000	.0	.0	.0	.0	0.985	0.985	MN	1,642	9,850	10/28/2020	11/01/2025
613105-KZ-7	MONTGOMERY ALA WTRIKS & SAN SWR BRD WTR				1.B FE	519,340	.86 4130	432,065	500,000	515,440	.0	(2,600)	.0	.0	2.000	1.430	MS	3,333	10,000	06/16/2021	09/01/2028
631663-RJ-2	NASSAU CNTY N Y INTERIM FIN AUTH				1.A FE	600,000	.80 8060	484,836	600,000	600,000	.0	.0	.0	.0	1.278	1.278	MN	980	7,668	02/05/2021	11/15/2028
646140-D0-3	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	749,873	.87 1780	653,835	750,000	749,910	.0	25	.0	.0	1.283	1.286	JJ	4,811	9,623	06/16/2021	01/01/2027
64711P-GE-4	NEW MEXICO FIN AUTH REV				1.B FE	500,000	.79 8470	399,235	500,000	500,000	.0	.0	.0	.0	1.471	1.471	JD	327	7,355	09/16/2020	06/15/2029
64971M-40-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH				1.A FE	370,205	.99 8410	324,483	325,000	344,358	.0	(3,810)	.0	.0	5.008	3.586	FA	6,782	16,276	08/09/2015	08/01/2027
64971M-5K-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH				1.A FE	442,178	100.7660	377,873	375,000	395,145	.0	(6,708)	.0	.0	5.075	3.078	MN	3,172	19,031	03/24/2015	11/01/2025
64972G-RJ-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &				1.B FE	750,000	100.0000	750,000	750,000	750,000	.0	.0	.0	.0	3.600	3.600	MON	1,312	7,521	10/16/2020	06/15/2035
64972H-SH-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH				1.C FE	750,000	.83 3130	624,848	750,000	750,000	.0	.0	.0	.0	1.570	1.570	JJ	5,430	11,546	10/16/2020	06/15/2028
649906-WF-7	NEW YORK STATE DORMITORY AUTHORITY				1.D FE	126,004	.98 0200	122,525	125,000	125,150	.0	(93)	.0	.0	3.271	3.188	JJ	2,044	4,089	06/13/2012	07/01/2024
64990F-B2-9	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	750,000	.89 2900	669,675	750,000	750,000	.0	.0	.0	.0	1.262	1.262	MS	2,787	9,465	03/19/2021	03/15/2026
677561-JN-3	OHIO ST HOSP FAC REV				1.C FE	220,000	.92 8090	204,180	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.C FE	150,000	.91 3980	137,097	150,000	150,000	.0	.0	.0	.0	3.019	3.019	JJ	2,264	4,529	08/09/2017	01/01/2028
677704-E5-3	OHIO UNIV GEN ROPTS ATHENS				1.E FE	750,000	.86 3550	647,663	750,000	750,000	.0	.0	.0	.0	1.886	1.886	JD	1,179	19,096	02/26/2020	12/01/2027
67884G-HJ-6	OKLAHOMA DEV FIN AUTH LEASE REV				1.D FE	750,000	.86 5830	649,373	750,000	750,000	.0	.0	.0	.0	1.560	1.560	JD	975	15,795	10/01/2020	06/01/2027
67910H-RT-9	OKLAHOMA ST MUN PWIR AUTH PWIR SUPPLY SYS				1.F FE	225,000	.84 6270	190,411	225,000	225,000	.0	.0	.0	.0	1.951	1.951	JJ	2,195	4,390	06/18/2021	01/01/2029
679111-ZV-9	OKLAHOMA ST TPK AUTH TPK REV				1.D FE	250,000	.84 0440	210,110	250,000	250,000	.0	.0	.0	.0	1.572	1.572	JJ	1,965	3,930	10/16/2020	01/01/2028
679200-ZF-8	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE				1.A FE	500,000	.79 1850	395,925	500,000	500,000	.0	.0	.0	.0	1.720	1.720	AO	2,150	8,600	10/23/2020	10/01/2030
681810-NK-9	OMAHA NEB SAN SEW REV				1.C FE	500,000	.85 4660	427,330	500,000	500,000	.0	.0	.0	.0	1.504	1.504	AO	1,880	7,520	10/15/2020	04/01/2028
68607D-VH-5	OREGON ST DEPT TRANS HIW USER TAX REV				1.B FE	500,000	.77 3470	386,735	500,000	500,000	.0	.0	.0	.0	1.660	1.660	MN	1,061	8,300	09/11/2020	11/15/2031
68607V-2P-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE				1.C FE	920,780	.92 0470	920,470	1,000,000	929,073	.0	8,293	.0	.0	0.899	4.241	AO	2,248	4,495	09/21/2022	04/01/2025

ANNUAL STATEMENT FOR THE YEAR 2022 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 eig n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative 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
68607V-29-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE	1			1.C FE	489,312	.94	1,360	450,000	473,809	.0	(7,172)	.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	.0	100,000	.0	.0	.0	.0	.0	.0	.0	2.858	2.858	JD	1,429	.0	01/14/2016	12/01/2022
70870J-BL-1	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC	1			1.F FE	1,056,590	.90	5,430	1,000,000	1,047,870	.0	(8,720)	.0	.0	3.201	2.160	MN	4,090	32,010	01/19/2022	11/15/2027
709235-S9-7	PENNSYLVANIA ST UNIV	1			1.C FE	418,516	.82	7,150	400,000	414,840	.0	(1,796)	.0	.0	2.245	1.726	MS	2,993	8,980	12/04/2020	09/01/2030
717893-Q8-7	PHILADELPHIA PA WTR & WASTEWR REV	1			1.E FE	250,000	.96	9,460	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	.86	27,100	750,000	770,259	.0	(1,131)	.0	.0	1.257	1.100	JJ	4,808	9,616	12/21/2020	07/01/2027
720653-PX-6	PIERCE CNTY WASH SWIR REV	1			1.C FE	250,000	.82	4,110	250,000	250,000	.0	.0	.0	.0	1.487	1.487	FA	1,549	3,718	10/09/2020	08/01/2028
73358W-4V-3	PORT AUTH N Y & N J	1			1.D FE	750,000	.98	2,330	750,000	750,000	.0	.0	.0	.0	1.086	1.086	JJ	4,073	8,145	07/02/2020	07/01/2023
735389-R4-2	PORT SEATTLE WASH REV	1			1.D FE	250,000	.91	2,680	250,000	250,000	.0	.0	.0	.0	1.136	1.136	FA	1,183	2,840	06/18/2021	08/01/2025
752111-PH-1	RANCHO CALIF WTR DIST FING AUTH REV	1			1.A FE	250,000	.80	5,290	250,000	250,000	.0	.0	.0	.0	1.450	1.450	FA	1,510	3,625	01/07/2021	08/01/2029
783186-UE-7	RUTGERS ST UNIV N J	1			1.E FE	915,150	.90	1,600	1,000,000	919,629	.0	4,479	.0	.0	2.588	4.658	MN	4,313	12,940	09/22/2022	05/01/2027
796256-DB-6	SAN ANTONIO TEX ELEC & GAS REV	1,2			1.D FE	674,839	.73	2,490	675,000	674,859	.0	16	.0	.0	2.142	2.144	FA	6,024	14,459	10/21/2020	02/01/2034
797400-FF-0	SAN DIEGO CNTY CALIF REGL TRANSN COMM S	2			1.C FE	750,000	100,000	750,000	750,000	750,000	.0	.0	.0	.0	3.020	3.020	MON	1,538	6,786	10/16/2020	04/01/2038
797660-U0-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO	1			1.E FE	1,000,000	.85	1,100	1,000,000	1,000,000	.0	.0	.0	.0	2.583	2.583	MN	4,305	18,870	01/26/2022	05/01/2030
798153-NF-5	SAN JOSE CALIF FING AUTH LEASE REV	1			1.C FE	500,000	.88	2,420	500,000	500,000	.0	.0	.0	.0	1.311	1.311	JD	546	8,849	09/11/2020	06/01/2026
80036R-BL-3	SANDY SPRINGS GA PUB FACS AUTH REV	1			1.A FE	680,000	.79	8,690	680,000	680,000	.0	.0	.0	.0	1.480	1.480	MN	1,677	10,064	09/16/2020	05/01/2030
80168F-NY-8	SANTA CLARA VY CALIF WTR DIST CTF5 PARTN	1			1.B FE	535,000	.88	5,250	535,000	535,000	.0	.0	.0	.0	1.041	1.041	JD	464	7,519	10/01/2020	06/01/2026
833102-ZN-9	SNOWHOMISH CNTY WASH PUB UTIL DIST NO 001	1			1.D FE	750,000	.82	8,130	750,000	750,000	.0	.0	.0	.0	1.467	1.467	JD	917	14,853	09/23/2020	12/01/2028
876448-DX-6	TARRANT REGL WTR DIST TEX WTR TRANSMISSI	1			1.C FE	1,000,000	.90	1,530	1,000,000	1,000,000	.0	.0	.0	.0	0.650	0.650	MS	2,167	6,500	02/02/2021	09/01/2025
880558-MM-8	TENNESSEE ST SCH BD AUTH	1			1.B FE	835,776	.90	8,940	800,000	824,802	.0	(6,292)	.0	.0	2.000	1.170	MN	2,667	16,000	03/29/2021	11/01/2026
882669-BX-1	TEXAS PUBLIC FINANCE AUTHORITY	1			1.B FE	850,000	.80	80,100	850,000	850,000	.0	.0	.0	.0	1.430	1.430	FA	5,065	12,155	12/11/2020	02/01/2029
914119-U5-9	UNIVERSITY CINCINNATI OHIO GEN RPT5	1,2			1.D FE	937,340	.93	8,110	1,000,000	939,882	.0	2,542	.0	.0	2.162	4.830	JD	1,802	18,377	11/21/2022	06/01/2025
91412H-GE-7	UNIVERSITY CALIF REVS	1,2			1.C FE	700,000	.91	7,540	700,000	700,000	.0	.0	.0	.0	0.883	0.883	MN	790	6,181	07/10/2020	05/15/2025
91417K-5K-3	UNIVERSITY COLO ENTERPRISE SYS REV	1,2			1.B FE	1,000,000	.79	1,180	1,000,000	1,000,000	.0	.0	.0	.0	1.613	1.613	JD	9,409	8,065	07/01/2020	06/01/2029
914437-UW-6	UNIVERSITY MASS BLDG AUTH REV	1			1.C FE	500,000	.93	5,510	500,000	500,000	.0	.0	.0	.0	0.759	0.759	MN	633	3,795	10/08/2020	11/01/2024
914692-4N-5	UNIVERSITY N MEX UNIV REVS	1			1.D FE	850,000	.82	3,030	850,000	850,000	.0	.0	.0	.0	1.398	1.398	JD	990	16,042	02/04/2021	06/01/2028
914716-T2-1	UNIVERSITY N C CHARLOTTE REV	1			1.E FE	360,000	.91	5,040	360,000	360,000	.0	.0	.0	.0	1.025	1.025	AO	923	3,690	02/26/2021	04/01/2025
914805-FC-5	UNIVERSITY PITTSBURGH PA HIGHER ED	1			1.B FE	586,645	.90	1,010	500,000	569,825	.0	(8,495)	.0	.0	3.427	1.500	MS	5,045	17,135	12/30/2020	09/15/2030
91523N-IY-8	UNIVERSITY WASH UNIV REVS IAM COML PAPER	1			1.C FE	1,300,000	.87	8,060	1,300,000	1,300,000	.0	.0	.0	.0	2.292	2.292	JJ	14,898	9,353	02/16/2022	07/01/2028
917567-FY-0	UTAH TRAN AUTH SALES TAX REV	1			1.C FE	1,000,000	.93	4,090	1,000,000	1,000,000	.0	.0	.0	.0	0.818	0.818	JD	364	8,975	10/20/2021	02/15/2024
92778W-KX-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R	1,2			1.B FE	751,178	.75	37,110	750,000	750,964	.0	(114)	.0	.0	1.710	1.692	MS	4,275	12,825	01/14/2021	09/01/2031
940094-BN-4	WASHINGTON ST UNIV REVS	1			1.E FE	400,000	.93	4,280	400,000	400,000	.0	.0	.0	.0	1.151	1.151	AO	1,151	4,604	10/23/2020	10/01/2024
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					56,951,059		49,845,420	56,710,000	56,764,707	0	(48,376)	0	0	XXX	XXX	XXX	253,551	936,231	XXX	XXX
3128MA-BS-7	FH G07849 - RMBS	4			1.A	407,053	.93	7,840	250,701	278,654	.0	2,433	.0	.0	3.500	2.819	MON	1,566	8,648	10/29/2014	05/01/2044
3128MB-V5-3	FH G13136 - RMBS	4			1.A	218	.99	8,420	223	223	.0	.0	.0	.0	4.500	5.373	MON	2	12	09/04/2008	05/01/2023
3128MJ-YC-8	FH G08706 - RMBS	4			1.A	275,862	.93	8,930	246,388	286,668	.0	8,181	.0	.0	3.500	2.167	MON	1,539	8,508	05/10/2016	05/01/2046
3128PP-RQ-8	FH J10495 - RMBS	4			1.A	1,287	.99	9,890	1,264	1,272	.0	(4)	.0	.0	4.500	3.526	MON	10	55	08/07/2009	08/01/2024
3128PP-UD-3	FH J10580 - RMBS	4			1.A	1,178	.99	8,470	1,155	1,162	.0	(3)	.0	.0	4.500	3.714	MON	9	51	08/07/2009	09/01/2024
3132L7-F7-9	FH V81990 - RMBS	4			1.A	151,954	.96	1,110	100,076	109,345	.0	2,717	.0	.0	4.000	2.602	MON	668	3,684	10/29/2015	10/01/2045
3132QU-3B-7	FH Q37993 - RMBS	4			1.A	216,993	.95	9,900	195,550	223,043	.0	6,149	.0	.0	4.000	2.592	MON	1,379	7,696	01/19/2016	12/01/2045
3136A8-TC-4	FNR 2012-99 BD - CMO/RMBS	4			1.A	37,372	.91	5,665	34,219	37,370	.0	(38)	.0	.0	2.000	1.715	MON	62	763	08/02/2012	08/25/2041
3138EP-WS-9	FN AL6956 - RMBS	4			1.A	147,493	.93	1,110	142,248	148,862	.0	1,854	.0	.0	3.500	2.781	MON	415	5,103	08/05/2015	06/01/2045
3138ET-DZ-6	FN AL8219 - RMBS	4			1.A	285,971	.96	5,970	257,076	302,908	.0	12,942	.0	.0	4.000	1.994	MON	887	10,659	06/28/2016	02/01/2046
3138WB-PT-6	FN AS2233 - RMBS	4			1.A	591,658	.98	2,200	548,799	579,391	.0	974	.0	.0	3.500	1.969	MON	3,286	18,222	10/06/2014	04/01/2029
3138WE-CS-6	FN AS4591 - RMBS	4			1.A	189,521	.95	9,050	175,166	190,810	.0	4,407	.0	.0	4.000	2.596	MON	584	7,026	06/21/2016	03/01/2045

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ANNUAL STATEMENT FOR THE YEAR 2022 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
31381F-3X-2	FN AS6213 - RMBS			4	1.A	118,665	.95 6560	106,544	111,382	127,157	0	5,987	0	0	4.000	1.948	MON	749	4,159	01/19/2016	11/01/2045
31381J-YB-8	FN AS8805 - RMBS			4	1.A	104,336	.93 7330	94,178	100,474	106,324	0	1,995	0	0	3.500	2.518	MON	293	3,528	08/25/2017	02/01/2042
31381K-UN-3	FN ASS588 - RMBS			4	1.A	182,147	.95 4970	164,657	172,421	187,308	0	5,519	0	0	4.000	2.694	MON	575	6,941	07/25/2017	05/01/2047
31381Y-SB-2	FN AX7742 - RMBS			4	1.A	140,105	.93 2240	77,583	83,222	88,733	0	1,516	0	0	3.500	2.488	MON	243	2,921	03/04/2015	01/01/2045
31381M-Q2-8	FN AY7672 - RMBS			4	1.A	69,718	.93 4940	62,032	66,349	73,099	0	2,532	0	0	3.500	1.945	MON	388	2,136	06/21/2016	04/01/2045
31381T-MQ-4	FN AZ2166 - RMBS			4	1.A	128,929	.95 9040	116,494	121,470	129,414	0	2,175	0	0	4.000	2.979	MON	811	4,464	07/15/2015	07/01/2045
31398S-RE-5	FNR 2010-137 CJ - CMO/RMBS			4	1.A	15,660	.96 6968	15,119	15,636	15,628	0	(4)	0	0	2.500	2.411	MON	33	408	05/25/2011	12/25/2025
3140EU-4L-0	FN BC0826 - RMBS			4	1.A	45,067	.95 8830	40,241	41,969	47,933	0	2,518	0	0	4.000	1.937	MON	280	1,542	06/02/2016	04/01/2046
3140GJ-TY-9	FN BH7766 - RMBS			4	1.A	170,063	.95 6560	154,471	161,486	174,897	0	5,165	0	0	4.000	2.736	MON	1,078	5,934	10/20/2017	08/01/2047
3140XC-GF-9	FN FMR297 - RMBS			4	1.A	1,258,154	.93 9570	1,118,963	1,190,931	1,271,192	0	6,620	0	0	3.000	1.441	MON	2,977	36,081	09/22/2021	12/01/2035
31412U-L7-3	FN 935150 - RMBS			4	1.A	972	.99 7690	937	939	944	0	(5)	0	0	4.500	3.209	MON	4	44	09/18/2009	04/01/2024
31418D-4Y-5	FN MA4438 - RMBS			4	1.A	932,281	.84 9510	760,949	895,751	991,709	0	53	0	0	2.500	2.010	MON	3,742	20,630	09/22/2021	10/01/2051
31418D-PD-8	FN MA4019 - RMBS			4	1.A	460,701	.85 5270	376,831	440,598	473,205	0	3,804	0	0	2.500	1.574	MON	1,841	10,157	06/23/2020	05/01/2050
31418D-Q5-4	FN MA4075 - RMBS			4	1.A	760,342	.91 8630	665,906	724,890	767,472	0	3,305	0	0	2.500	1.226	MON	1,510	18,285	06/09/2020	07/01/2035
0829999999	Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities					6,694,300	XXX	5,686,805	6,143,351	6,554,942	0	80,795	0	0	XXX	XXX	XXX	24,930	187,657	XXX	XXX
0909999999	Total - U.S. Special Revenues Bonds					63,645,360	XXX	55,532,226	62,853,351	63,319,649	0	32,419	0	0	XXX	XXX	XXX	278,481	1,123,887	XXX	XXX
00287Y-AQ-2	ABBVIE INC			1,2	2.A FE	554,400	.97 0040	485,020	500,000	527,217	0	(12,654)	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	.85 8070	429,035	500,000	499,300	0	148	0	0	0.800	0.831	FA	1,511	4,000	09/22/2020	08/15/2027
023135-BQ-8	AMAZON.COM INC			1,2	1.D FE	748,763	.91 4050	685,538	750,000	749,392	0	248	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	.80 5830	402,915	500,000	509,564	0	(1,268)	0	0	1.500	1.221	JD	583	7,500	09/22/2020	06/03/2030
025816-BR-9	AMERICAN EXPRESS CO			2	1.F FE	1,083,510	.96 7720	967,720	1,000,000	1,034,240	0	(19,408)	0	0	3.000	1.012	AO	5,083	30,000	06/09/2020	10/30/2024
025816-CY-3	AMERICAN EXPRESS CO			2	1.F FE	743,648	.98 0620	735,465	750,000	744,319	0	671	0	0	3.950	4.262	FA	12,179	0	09/07/2022	08/01/2025
037833-BY-5	APPLE INC			1,2	1.B FE	550,930	.96 1390	480,695	500,000	531,508	0	(10,667)	0	0	3.250	1.034	FA	5,778	16,250	03/01/2021	02/23/2026
037833-DB-3	APPLE INC			1,2	1.B FE	535,990	.93 3810	466,905	500,000	522,628	0	(4,844)	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	.84 8950	424,475	500,000	491,602	0	1,571	0	0	1.200	1.544	FA	2,383	6,000	02/25/2021	02/08/2028
04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.B FE	98,235	.83 1280	83,128	100,000	98,439	0	39	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	.83 1580	623,685	750,000	755,098	0	(940)	0	0	2.259	2.117	MS	4,518	16,943	10/02/2020	03/25/2028
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC			1,2	2.B FE	503,175	.88 7180	443,590	500,000	501,916	0	(588)	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	.99 5200	746,400	750,000	751,637	0	(13,907)	0	0	2.200	0.319	MS	4,813	16,500	09/22/2021	03/16/2023
06051G-JH-3	BANK OF AMERICA CORP			1,2,5	1.F FE	500,690	.95 9790	479,895	500,000	500,190	0	(233)	0	0	0.810	0.763	AO	754	4,050	11/02/2020	10/24/2024
06051G-JK-6	BANK OF AMERICA CORP			1,2,5	1.F FE	497,580	.89 0020	445,010	500,000	498,038	0	366	0	0	1.197	1.304	AO	1,114	5,985	09/22/2021	10/24/2026
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	710,475	.96 1190	720,893	750,000	712,716	0	2,241	0	0	3.410	5.159	FA	9,946	0	10/17/2022	02/11/2026
125523-AH-3	CIGNA CORP			1,2	2.A FE	592,715	.96 6460	483,230	500,000	567,945	0	(11,579)	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	.83 9970	419,985	500,000	515,619	0	(2,080)	0	0	2.400	1.918	MS	3,533	12,000	10/07/2020	03/15/2030
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	725,730	.97 6800	697,600	750,000	727,437	0	1,707	0	0	3.875	5.147	JJ	12,997	0	10/17/2022	07/20/2025
126650-DM-9	CVS HEALTH CORP			1,2	2.B FE	1,239,213	.84 8180	1,060,225	1,250,000	1,242,622	0	1,531	0	0	1.300	1.432	FA	5,868	16,250	10/02/2020	08/21/2027
166764-BI-9	CHEVRON CORP			1,2	1.D FE	518,560	.93 1130	465,565	500,000	509,450	0	(4,104)	0	0	1.554	0.715	MN	1,079	7,770	10/07/2020	05/11/2025
172967-LP-4	CITIGROUP INC			1,2,5	1.G FE	469,600	.92 0650	460,325	500,000	471,002	0	1,402	0	0	3.668	4.872	JJ	7,998	0	09/08/2022	07/24/2028
172967-MF-5	CITIGROUP INC			1,2,5	1.G FE	735,345	.97 0180	727,635	750,000	737,020	0	1,675	0	0	3.352	4.148	AO	4,679	12,570	09/08/2022	04/24/2025
191216-DD-9	COCA-COLA CO			1	1.E FE	750,915	.83 7670	628,253	750,000	750,648	0	(120)	0	0	1.000	0.983	MS	2,208	7,500	10/02/2020	03/15/2028
20030N-CR-0	COMCAST CORP			1,2	1.G FE	1,226,963	.98 5260	1,231,575	1,250,000	1,230,002	0	3,040	0	0	3.700	4.997	AO	9,764	0	10/19/2022	04/15/2024
20030N-CS-8	COMCAST CORP			1,2	1.G FE	1,080,923	.98 0370	980,370	1,000,000	1,043,527	0	(16,804)	0	0	3.950	2.200	AO	8,339	30,613	09/07/2022	10/15/2025
20030N-DN-8	COMCAST CORP			1,2	1.G FE	744,088	.78 1010	585,758	750,000	745,293	0	541	0	0	1.500	1.583	FA	4,250	11,250	10/07/2020	02/15/2031
22822V-AJ-0	CROWN CASTLE INC			1,2	2.B FE	1,049,155	.98 9020	989,020	1,000,000	1,011,813	0	(25,875)	0	0	3.150	0.546	JJ	14,525	31,500	08/18/2021	07/15/2023

ANNUAL STATEMENT FOR THE YEAR 2022 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
22822V-AV-3	CROWN CASTLE INC			1,2	2.B FE	487,760	86.5220	432,610	500,000	491,829	0	2,233	0	0	1.050	1.526	JJ	2,421	5,250	02/25/2021	07/15/2026
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	736,268	98.5070	738,803	750,000	738,323	0	2,055	0	0	3.900	5.345	FA	11,050	0	10/17/2022	02/15/2024
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	551,715	96.4950	482,475	500,000	536,129	0	(12,298)	0	0	3.700	1.136	FA	6,989	18,500	09/22/2021	02/15/2026
30161N-AX-9	EXELON CORP			1,2	2.B FE	465,512	93.0790	372,316	400,000	451,219	0	(6,633)	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	98.5290	246,323	250,000	250,106	0	(90)	0	0	3.650	3.607	JJ	3,954	9,125	01/30/2019	01/25/2024
337738-AQ-1	FISERV INC			1,2	2.B FE	547,735	98.9640	494,820	500,000	509,990	0	(14,957)	0	0	3.800	0.780	AO	4,750	19,000	06/16/2020	10/01/2023
337738-AS-7	FISERV INC			1,2	2.B FE	1,065,750	96.6600	966,600	1,000,000	1,023,785	0	(16,548)	0	0	2.750	1.054	JJ	13,750	27,500	06/09/2020	07/01/2024
337738-AT-5	FISERV INC			1,2	2.B FE	542,895	93.7120	468,560	500,000	531,329	0	(9,130)	0	0	3.200	1.274	JJ	8,000	16,000	09/22/2021	07/01/2026
337738-AU-2	FISERV INC			1,2	2.B FE	435,655	90.3050	451,525	500,000	437,271	0	1,616	0	0	3.500	5.848	JJ	8,750	0	10/17/2022	07/01/2029
375558-BW-2	GILEAD SCIENCES INC			1,2	2.A FE	376,035	96.9090	363,409	375,000	375,000	0	0	0	0	0.750	0.750	MS	719	2,813	11/02/2020	09/29/2023
37940X-AE-2	GLOBAL PAYMENTS INC			1,2	2.C FE	990,180	87.2750	872,750	1,000,000	993,536	0	1,989	0	0	1.200	1.410	MS	4,000	12,000	06/18/2021	03/01/2026
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	1.F FE	814,425	97.9110	734,333	750,000	776,961	0	(20,988)	0	0	3.850	0.993	JJ	13,876	28,875	03/12/2021	07/08/2024
38141G-RD-8	GOLDMAN SACHS GROUP INC			1,2	1.F FE	1,046,660	99.9180	999,180	1,000,000	1,001,875	0	(32,831)	0	0	3.625	0.343	JJ	16,010	36,250	08/18/2021	01/22/2023
38141G-XG-4	GOLDMAN SACHS GROUP INC			1,2	1.F FE	256,558	83.6930	209,233	250,000	254,925	0	(654)	0	0	2.600	2.288	FA	2,600	6,500	06/12/2020	02/07/2030
38141G-XH-2	GOLDMAN SACHS GROUP INC			1,2	1.F FE	458,440	90.0480	450,240	500,000	459,905	0	1,465	0	0	3.800	5.146	MS	5,594	9,500	09/07/2022	03/15/2030
437076-CB-6	HOME DEPOT INC			1,2	1.F FE	560,230	87.4290	437,145	500,000	546,198	0	(6,227)	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	97.9520	489,760	500,000	525,492	0	(14,948)	0	0	3.875	0.828	MS	5,974	19,375	03/01/2021	09/10/2024
46625H-KC-3	JPMORGAN CHASE & CO			2	1.E FE	714,780	96.5900	724,425	750,000	717,716	0	2,936	0	0	3.125	5.359	JJ	10,286	0	10/19/2022	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1.E FE	492,990	97.8590	489,295	500,000	493,707	0	717	0	0	3.900	4.429	JJ	8,992	0	09/13/2022	07/15/2025
46647P-AX-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	720,915	94.1360	706,020	750,000	722,026	0	1,111	0	0	4.452	5.100	JD	2,412	16,695	09/07/2022	12/05/2029
46647P-BL-9	JPMORGAN CHASE & CO			1,2,5	1.E FE	533,500	82.0690	410,345	500,000	526,154	0	(3,328)	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	98.0640	98,064	100,000	93,965	0	320	0	0	5.800	6.524	MS	1,708	5,800	09/02/2015	03/15/2035
49456B-AF-8	KINDER MORGAN INC			1,2	2.B FE	836,113	98.1600	736,200	750,000	790,346	0	(18,123)	0	0	4.300	1.757	JD	2,688	43,538	06/12/2020	06/01/2025
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	88,429	93.9220	93,922	100,000	91,326	0	476	0	0	5.300	6.349	JD	442	7,155	09/09/2015	12/01/2034
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2.C FE	701,678	95.6970	717,728	750,000	703,609	0	1,931	0	0	3.875	5.486	MN	3,714	14,531	10/17/2022	05/15/2027
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	282,363	95.4360	238,590	250,000	277,570	0	(4,320)	0	0	4.000	2.024	MS	2,944	10,000	11/18/2021	03/15/2029
539830-BH-1	LOCKHEED MARTIN CORP			1,2	1.G FE	291,080	97.2550	253,836	261,000	279,332	0	(6,452)	0	0	3.550	0.990	JJ	4,272	11,983	03/01/2021	01/15/2026
548661-DY-0	LOWE'S COMPANIES INC			1,2	2.A FE	752,775	78.4310	588,233	750,000	752,189	0	(269)	0	0	1.700	1.659	AO	2,692	12,750	10/13/2020	10/15/2030
617446-8C-6	MORGAN STANLEY			1	1.E FE	741,780	97.7460	733,095	750,000	742,621	0	841	0	0	4.000	4.410	JJ	13,167	0	09/13/2022	07/23/2025
61746B-DQ-6	MORGAN STANLEY			1	1.E FE	736,838	98.4980	738,735	750,000	738,884	0	2,047	0	0	3.875	5.005	AO	5,005	14,531	09/29/2022	04/29/2024
61747Y-EQ-4	MORGAN STANLEY			1,2,5	1.E FE	740,040	97.6140	732,105	750,000	741,372	0	1,332	0	0	3.620	4.169	AO	5,581	13,349	09/07/2022	04/17/2025
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,226,960	98.7070	1,233,838	1,250,000	1,229,396	0	2,436	0	0	4.255	5.297	MS	17,729	0	10/19/2022	09/01/2024
65473P-AK-1	NISOURCE INC			1,2	2.B FE	399,068	90.2440	390,976	400,000	399,484	0	194	0	0	0.950	1.000	FA	1,436	3,800	11/02/2020	08/15/2025
666807-BM-3	NORTHROP GRUMMAN CORP			1,2	2.A FE	798,705	95.9770	719,828	750,000	775,132	0	(13,211)	0	0	2.930	1.116	JJ	10,133	21,975	03/12/2021	01/15/2025
67066G-AF-1	NVIDIA CORP			1,2	1.F FE	845,313	87.4630	655,973	750,000	823,165	0	(9,893)	0	0	2.850	1.383	AO	5,344	21,375	10/07/2020	04/01/2030
68389X-BT-1	ORACLE CORP			1,2	2.B FE	1,409,550	94.3710	1,415,565	1,500,000	1,418,056	0	8,506	0	0	2.500	5.101	AO	9,375	9,375	10/17/2022	04/01/2025
68389X-BV-6	ORACLE CORP			1,2	2.B FE	424,765	85.4850	427,425	500,000	427,357	0	2,592	0	0	2.950	5.398	AO	3,688	7,375	09/07/2022	04/01/2030
68389X-CC-7	ORACLE CORP			1,2	2.B FE	448,675	89.6360	448,180	500,000	452,932	0	4,257	0	0	1.650	4.832	MS	2,200	4,125	09/07/2022	03/25/2026
70462G-AB-4	PEACEHEALTH			1,2	1.F FE	709,616	89.7270	623,603	695,000	703,313	0	(3,120)	0	0	1.375	0.912	MN	1,221	9,556	12/17/2020	01/15/2025
761713-BG-0	REYNOLDS AMERICAN INC			1,2	2.B FE	1,120,455	97.9180	979,180	1,000,000	1,061,919	0	(27,523)	0	0	4.450	1.570	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	99.1370	250,000	253,959	0	(7,917)	0	0	4.100	0.905	AO	2,563	10,250	11/18/2021	10/01/2023
78015K-7J-7	ROYAL BANK OF CANADA			C	1,2	1.E FE	249,103	96.5170	250,000	249,619	0	465	0	0	0.500	0.687	AO	226	1,250	11/18/2021	10/26/2023
808513-BF-1	CHARLES SCHWAB CORP			1,2	1.F FE	494,465	88.8110	444,055	500,000	496,453	0	1,087	0	0	0.900	1.127	MS	1,375	4,500	02/25/2021	03/11/2026
808513-BN-4	CHARLES SCHWAB CORP			1,2	1.F FE	502,315	95.0830	475,415	500,000	500,987	0	(871)	0	0	0.750	0.574	MS	1,073	3,750	06/18/2021	03/18/2024
81257V-AA-9	SEATTLE CHILDREN'S HOSPITAL			1,2	1.C FE	900,000	81.2710	731,439	900,000	900,000	0	0	0	0	1.208	1.208	AO	2,718	10,872	02/04/2021	10/01/2027

ANNUAL STATEMENT FOR THE YEAR 2022 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
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	1,2	2.B FE	530,785	93.9210	469,605	500,000	523,551	0	(6,519)	0	0	3,200	1.796	MS	4,356	16,000	11/18/2021	09/23/2026	
87264A-AV-7	T-MOBILE USA INC		1,2	2.C FE	708,570	97.4490	730,868	750,000	709,969	0	1,399	0	0	4,750	5.992	FA	14,844	0	10/17/2022	02/01/2028	
87264A-BB-0	T-MOBILE USA INC		1,2	2.C FE	731,835	96.2570	721,928	750,000	733,959	0	2,124	0	0	3,500	4.494	AO	5,542	13,125	09/07/2022	04/15/2025	
87612E-BE-5	TARGET CORP		1	1.F FE	537,150	93.7520	468,760	500,000	524,048	0	(7,166)	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	1.E FE	495,230	89.3520	446,785	500,000	496,743	0	1,190	0	0	0,750	0.996	MS	1,146	3,750	09/22/2021	09/11/2025	
92343V-EN-0	VERIZON COMMUNICATIONS INC		1	2.A FE	813,840	96.9670	727,253	750,000	784,976	0	(16,181)	0	0	3,376	1.145	FA	9,565	25,320	03/12/2021	02/15/2025	
92343V-ER-1	VERIZON COMMUNICATIONS INC		1	2.A FE	608,505	96.3480	481,740	500,000	578,886	0	(13,148)	0	0	4,329	1.445	MS	6,013	21,645	09/22/2020	09/21/2028	
92826C-AM-4	VISA INC		1,2	1.D FE	806,558	84.7330	635,498	750,000	793,466	0	(5,890)	0	0	2,050	1.189	AO	3,246	15,375	10/02/2020	04/15/2030	
928563-AH-8	VMIWARE INC		1,2	2.C FE	502,080	93.1100	465,550	500,000	500,000	0	(1,453)	0	0	1,000	1.000	FA	1,889	5,181	09/22/2021	08/15/2024	
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				52,600,432	XXX	48,008,174	51,581,000	51,892,243	0	(345,315)	0	0	XXX	XXX	XXX	430,148	978,268	XXX	XXX	
06650A-AE-7	BANK 2017-BNK8 A4 - CMBS		4	1.A FE	283,240	92.3403	253,936	275,000	279,121	0	(856)	0	0	3,488	3.139	MON	799	9,592	10/27/2017	11/18/2050	
12583P-AW-2	COMM 2015-CCRE25 A4 - CMBS		4	1.A FE	518,535	95.5961	477,980	500,000	505,211	0	(2,115)	0	0	3,759	3.314	MON	3,133	17,229	01/14/2016	08/12/2048	
12636L-AX-8	CSAIL 2016-C5 A4 - CMBS		4	1.A FE	101,963	94.8274	95,731	100,953	101,283	0	(45)	0	0	3,489	3.298	MON	294	3,659	01/26/2016	11/18/2048	
17326F-AD-9	CGOMT 2017-C4 A4 - CMBS		4	1.A FE	154,491	92.4343	138,651	150,000	152,230	0	(467)	0	0	3,471	3.125	MON	434	5,207	10/19/2017	10/17/2050	
94989C-AW-1	WFCM 2015-C26 A3 - CMBS		4	1.A FE	223,103	93.8371	201,581	214,820	216,801	0	(1,051)	0	0	2,910	2.344	MON	521	6,251	08/19/2016	02/18/2048	
95000A-AU-1	WFCM 2015-P2 A4 - CMBS		4	1.A FE	308,990	95.1750	285,525	300,000	302,630	0	(1,013)	0	0	3,809	3.458	MON	952	11,427	12/08/2015	12/17/2048	
1039999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				1,590,322	XXX	1,453,405	1,540,774	1,557,276	0	(5,547)	0	0	XXX	XXX	XXX	6,132	53,365	XXX	XXX	
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds				54,190,753	XXX	49,461,580	53,121,774	53,449,519	0	(350,862)	0	0	XXX	XXX	XXX	436,280	1,031,632	XXX	XXX	
1309999999	Total - Hybrid Securities				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
1909999999	Subtotal - Bonds - Unaffiliated Bank Loans				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
2419999999	Total - Issuer Obligations				156,578,276	XXX	141,970,661	155,461,000	155,649,159	0	(376,793)	0	0	XXX	XXX	XXX	941,394	2,286,983	XXX	XXX	
2429999999	Total - Residential Mortgage-Backed Securities				6,900,909	XXX	5,792,707	6,256,621	6,678,349	0	83,430	0	0	XXX	XXX	XXX	25,260	191,659	XXX	XXX	
2439999999	Total - Commercial Mortgage-Backed Securities				1,590,322	XXX	1,453,405	1,540,774	1,557,276	0	(5,547)	0	0	XXX	XXX	XXX	6,132	53,365	XXX	XXX	
2449999999	Total - Other Loan-Backed and Structured Securities				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
2459999999	Total - SVO Identified Funds				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
2469999999	Total - Affiliated Bank Loans				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
2479999999	Total - Unaffiliated Bank Loans				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
2489999999	Total - Unaffiliated Certificates of Deposit				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX	
2509999999	Total Bonds				165,069,506	XXX	149,216,773	163,258,395	163,884,784	0	(298,909)	0	0	XXX	XXX	XXX	972,786	2,532,007	XXX	XXX	

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 Number
 1A 1A ..\$ 43,942,423 1B ..\$ 22,148,549 1C ..\$ 21,825,792 1D ..\$ 18,531,318 1E ..\$ 15,076,236 1F ..\$ 11,830,393 1G ..\$ 6,060,875
 1B 2A ..\$ 7,884,877 2B ..\$ 12,943,246 2C ..\$ 3,641,073
 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 2022 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	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Desig- nation, 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		
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	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 2022 OF THE Narragansett Bay Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
000000-00-0 ...	B1 - Membership			1,739,000	173,900	100,000	173,900	173,900							0	04/01/2019 ..	
5029999999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other				173,900	XXX	173,900	173,900	0	0	0	0	0	0	0	XXX	XXX
5109999999	Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)				173,900	XXX	173,900	173,900	0	0	0	0	0	0	0	XXX	XXX
5409999999	Total - Common Stocks - Mutual Funds				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999	Total - Common Stocks - Unit Investment Trusts				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999	Total - Common Stocks - Closed-End Funds				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
000000-00-0 ...	Pawtucket Insurance Company			1,000,000,000	4,095,208	4,081,000	4,095,208	3,007,995				6,928		6,928		03/31/2006 ..	
5929999999	Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other				4,095,208	XXX	4,095,208	3,007,995	0	0	0	6,928	0	6,928	0	XXX	XXX
5979999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates				4,095,208	XXX	4,095,208	3,007,995	0	0	0	6,928	0	6,928	0	XXX	XXX
5989999999	Total Common Stocks				4,269,108	XXX	4,269,108	3,181,895	0	0	0	6,928	0	6,928	0	XXX	XXX
5999999999	Total Preferred and Common Stocks				4,269,108	XXX	4,269,108	3,181,895	0	0	0	6,928	0	6,928	0	XXX	XXX

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

E12

ANNUAL STATEMENT FOR THE YEAR 2022 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
912828-27-8	UNITED STATES TREASURY		02/03/2022	Various		991,642	1,000,000	145
91282C-BE-0	UNITED STATES TREASURY		01/27/2022	BNP PARIBAS SECURITIES BOND		979,689	1,000,000	55
91282C-DR-9	UNITED STATES TREASURY		01/06/2022	DEUTSCHE BANK SECURITIES, INC.		1,995,550	2,000,000	414
91282C-DS-7	UNITED STATES TREASURY		02/03/2022	Various		991,232	1,000,000	606
91282C-DV-0	UNITED STATES TREASURY		02/03/2022	Unknown		993,634	1,000,000	169
91282C-EU-1	UNITED STATES TREASURY		07/20/2022	DEUTSCHE BANK SECURITIES, INC.		2,970,005	3,000,000	8,719
91282C-EX-5	UNITED STATES TREASURY		07/20/2022	BARCLAYS CAPITAL INC.		4,978,524	5,000,000	8,967
91282C-FA-4	UNITED STATES TREASURY		10/19/2022	BARCLAYS CAPITAL INC.		972,853	1,000,000	6,685
91282C-FE-6	UNITED STATES TREASURY		09/07/2022	MLPFS INC FIXED INCOME		741,505	750,000	1,592
91282C-FF-3	UNITED STATES TREASURY		10/19/2022	BNP PARIBAS SECURITIES BOND		891,760	1,000,000	5,007
91282C-FG-1	UNITED STATES TREASURY		10/28/2022	BMO CAPITAL MARKETS		978,478	1,000,000	5,566
91282C-FK-2	UNITED STATES TREASURY		09/27/2022	Various		1,963,050	2,000,000	2,030
0109999999	Subtotal - Bonds - U.S. Governments					19,447,924	19,750,000	39,957
212204-MB-4	CONTRA COSTA CALIF QINTY COLLEGE DIST		09/16/2022	Morgan Stanley		1,000,000	1,000,000	0
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					1,000,000	1,000,000	0
091096-NE-3	BIRMINGHAM ALA WTRWKS BRD WTR REV		11/21/2022	RBC CAPITAL MARKETS		951,620	1,000,000	9,321
13032U-C4-8	CALIFORNIA HEALTH FACS FING AUTH REV		03/30/2022	RAYMOND JAMES/FI		350,000	350,000	0
235036-40-0	DALLAS FORT WORTH TEX INTL ARPT REV		02/02/2022	PERSHING/DONALDSON LUFKIN		1,001,100	1,000,000	6,340
254845-TB-6	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI		02/25/2022	GOLDMAN		1,000,000	1,000,000	0
346609-LN-8	FORSYTH CNTY GA WTR & SEW AUTH REV		02/18/2022	CitiGroup		330,000	330,000	0
544445-ZR-3	LOS ANGELES CALIF DEPT ARPTS ARPT REV		02/03/2022	PERSHING/DONALDSON LUFKIN		1,100,000	1,100,000	0
576004-GZ-2	MASSACHUSETTS (COMMONWEALTH OF)		09/14/2022	Morgan Stanley		494,810	500,000	816
59333P-5D-6	MIAMI-DADE CNTY FLA AVIATION REV		09/21/2022	Morgan Stanley		450,745	500,000	5,612
68607V-2P-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		09/21/2022	OPPENHEIMER & CO. INC.		920,780	1,000,000	4,295
70870J-BL-1	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC		01/19/2022	JP MORGAN SECURITIES INC.		1,056,580	1,000,000	5,869
783186-UE-7	RUTGERS ST UNIV N J		09/22/2022	RBC CAPITAL MARKETS		915,150	1,000,000	10,424
79766D-U0-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		01/26/2022	CitiGroup		1,000,000	1,000,000	0
914119-US-9	UNIVERSITY CINCINNATI OHIO GEN RCPTS		11/21/2022	Southwest Securities		937,340	1,000,000	10,330
91523N-WY-8	UNIVERSITY WASH UNIV REVS IAM COMIL PAPER		02/16/2022	CitiGroup		1,300,000	1,300,000	0
0909999999	Subtotal - Bonds - U.S. Special Revenues					11,808,135	12,080,000	53,004
025816-CY-3	AMERICAN EXPRESS CO		09/07/2022	GOLDMAN		743,648	750,000	2,963
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC		10/17/2022	PERSHING/DONALDSON LUFKIN		710,475	750,000	4,831
126650-CL-2	CVS HEALTH CORP		10/17/2022	GOLDMAN		725,730	750,000	7,185
172967-LP-4	CITIGROUP INC		09/08/2022	PERSHING/DONALDSON LUFKIN		469,600	500,000	2,445
172967-MF-5	CITIGROUP INC		09/08/2022	RBC CAPITAL MARKETS		735,345	750,000	9,637
20030N-CR-0	COMCAST CORP		10/19/2022	Various		1,226,963	1,250,000	668
20030N-CS-8	COMCAST CORP		09/07/2022	JP MORGAN SECURITIES INC.		448,223	450,000	7,110
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC		10/17/2022	Merrill Lynch		736,288	750,000	5,200
337738-AU-2	FISERV INC		10/17/2022	MERRILL LYNCH PROF CLRING CORP		435,655	500,000	5,250
38141G-XH-2	GOLDMAN SACHS GROUP INC		09/07/2022	JP MORGAN SECURITIES INC.		458,440	500,000	9,183
46625H-KC-3	JPMORGAN CHASE & CO		10/19/2022	Merrill Lynch		714,780	750,000	5,729
46625H-MN-7	JPMORGAN CHASE & CO		09/13/2022	CITIGROUP GLOBAL MARKETS INC.		492,990	500,000	3,250
46647P-AX-4	JPMORGAN CHASE & CO		09/07/2022	RBC CAPITAL MARKETS		720,915	750,000	8,719
50077L-BC-9	KRAFT HEINZ FOODS CO		10/17/2022	GOLDMAN		701,678	750,000	12,432
617446-BC-6	MORGAN STANLEY		09/13/2022	DEUTSCHE BANK SECURITIES, INC.		741,780	750,000	4,333
61746B-DO-6	MORGAN STANLEY		09/29/2022	RBC CAPITAL MARKETS		736,838	750,000	12,432
61747Y-EQ-4	MORGAN STANLEY		09/07/2022	GOLDMAN		740,040	750,000	10,483
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		10/19/2022	Various		1,226,960	1,250,000	7,269
68389X-BT-1	ORACLE CORP		10/17/2022	CITIGROUP GLOBAL MARKETS INC.		1,409,550	1,500,000	9,323
68389X-BV-6	ORACLE CORP		09/07/2022	MERRILL LYNCH PROF CLRING CORP		424,765	500,000	6,474
68389X-CC-7	ORACLE CORP		09/07/2022	PERSHING/DONALDSON LUFKIN		448,675	500,000	3,758
87264A-AV-7	T-MOBILE USA INC		10/17/2022	CITIGROUP GLOBAL MARKETS INC.		708,570	750,000	7,719
87264A-BB-0	T-MOBILE USA INC		09/07/2022	PERSHING/DONALDSON LUFKIN		731,835	750,000	10,500
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					16,489,720	17,200,000	156,893

ANNUAL STATEMENT FOR THE YEAR 2022 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
2509999997. Total - Bonds - Part 3						48,745,779	50,030,000	249,854
2509999998. Total - Bonds - Part 5						744,068	750,000	13,929
2509999999. Total - Bonds						49,489,847	50,780,000	263,784
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
000000-00-0 B1 - Membership			04/07/2022	FHLB		97,300		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						97,300	XXX	0
5989999997. Total - Common Stocks - Part 3						97,300	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						97,300	XXX	0
5999999999. Total - Preferred and Common Stocks						97,300	XXX	0
6009999999 - Totals						49,587,147	XXX	263,784

ANNUAL STATEMENT FOR THE YEAR 2022 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		12/01/2022	Paydown		31,902	31,902	58,189	34,048	0	(2,147)	0	(2,147)	0	31,902	0	0	0	429	05/20/2045
91282C-BD-2	UNITED STATES TREASURY		12/31/2022	Maturity @ 100.00		1,000,000	1,000,000	997,384	999,781	0	219	0	219	0	1,000,000	0	0	0	0	12/31/2022
0109999999 Subtotal - Bonds - U.S. Governments						1,031,902	1,031,902	1,055,574	1,033,829	0	(1,927)	0	(1,927)	0	1,031,902	0	0	0	429	XXX
97705M-SC-0	WISCONSIN ST		11/03/2022	Not Available		390,222	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(109,778)	(109,778)	8,776	05/01/2032
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						390,222	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(109,778)	(109,778)	8,776	XXX
51282E-FR-0	LAKEVIEW MICH SCH DIST CALHOUN CNTY		05/02/2022	Call @ 100.00		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	33	05/01/2032
64966Q-LA-6	NEW YORK N Y		08/01/2022	Maturity @ 100.00		500,000	500,000	500,035	500,011	0	(11)	0	(11)	0	500,000	0	0	0	1,800	08/01/2022
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						565,000	565,000	565,035	565,011	0	(11)	0	(11)	0	565,000	0	0	0	1,833	XXX
3128MA-BS-7	FH G07849 - RMBS		12/01/2022	Paydown		51,244	51,244	78,031	52,974	0	(1,730)	0	(1,730)	0	51,244	0	0	0	753	05/01/2044
3128MB-V5-3	FH G13136 - RMBS		12/01/2022	Paydown		1,385	1,385	1,352	1,376	0	9	0	9	0	1,385	0	0	0	27	05/01/2023
3128MJ-YC-8	FH G08706 - RMBS		12/01/2022	Paydown		75,520	75,520	79,390	80,253	0	(4,733)	0	(4,733)	0	75,520	0	0	0	953	05/01/2046
3128PG-NN-9	FH J04897 - RMBS		05/01/2022	Paydown		295	295	301	295	0	0	0	0	0	295	0	0	0	3	05/01/2024
3128PP-R0-8	FH J10495 - RMBS		12/01/2022	Paydown		845	845	860	852	0	(7)	0	(7)	0	845	0	0	0	17	08/01/2024
3128PP-UD-3	FH J10580 - RMBS		12/01/2022	Paydown		1,337	1,337	1,361	1,346	0	(9)	0	(9)	0	1,337	0	0	0	30	09/01/2024
3132L7-F7-9	FH V81990 - RMBS		12/01/2022	Paydown		22,252	22,252	33,787	23,722	0	(1,470)	0	(1,470)	0	22,252	0	0	0	330	10/01/2045
3132QU-3B-7	FH Q37993 - RMBS		12/01/2022	Paydown		50,559	50,559	53,853	54,035	0	(3,476)	0	(3,476)	0	50,559	0	0	0	840	12/01/2045
3136A8-TC-4	FNR 2012-99 BD - CMO/RMBS		12/01/2022	Paydown		12,571	12,570	12,773	12,656	0	(85)	0	(85)	0	12,570	0	0	0	115	08/25/2041
3138EP-WIS-9	FN AL6956 - RMBS		12/01/2022	Paydown		19,296	19,296	20,008	19,993	0	(697)	0	(697)	0	19,296	0	0	0	292	06/01/2045
3138ET-DZ-6	FN AL8219 - RMBS		12/01/2022	Paydown		102,833	102,833	110,499	112,085	0	(9,252)	0	(9,252)	0	102,833	0	0	0	1,655	02/01/2046
3138IB-PT-6	FN AS2233 - RMBS		12/01/2022	Paydown		218,488	218,488	231,358	226,201	0	(7,713)	0	(7,713)	0	218,488	0	0	0	3,694	04/01/2029
3138IE-CS-6	FN AS4591 - RMBS		12/01/2022	Paydown		47,607	47,607	51,509	50,679	0	(3,071)	0	(3,071)	0	47,607	0	0	0	702	03/01/2045
3138IF-3X-2	FN AS6213 - RMBS		12/01/2022	Paydown		47,786	47,786	50,911	52,133	0	(4,347)	0	(4,347)	0	47,786	0	0	0	586	11/01/2045
3138IJ-YB-8	FN AS8805 - RMBS		12/01/2022	Paydown		32,380	32,380	33,624	33,631	0	(1,251)	0	(1,251)	0	32,380	0	0	0	419	02/01/2042
3138IK-UN-3	FN AS9588 - RMBS		12/01/2022	Paydown		40,154	40,154	42,419	42,382	0	(2,228)	0	(2,228)	0	40,154	0	0	0	623	05/01/2047
3138Y9-S8-2	FN AX7742 - RMBS		12/01/2022	Paydown		29,661	29,661	49,935	31,092	0	(1,430)	0	(1,430)	0	29,661	0	0	0	609	01/01/2045
3138YM-Q2-8	FN AY7672 - RMBS		12/01/2022	Paydown		39,328	39,328	41,325	41,841	0	(2,513)	0	(2,513)	0	39,328	0	0	0	315	04/01/2045
3138YT-MQ-4	FN AZ2166 - RMBS		12/01/2022	Paydown		15,740	15,740	16,706	16,493	0	(753)	0	(753)	0	15,740	0	0	0	309	07/01/2045
31388S-RE-5	FNR 2010-137 CJ - CMO/RMBS		12/01/2022	Paydown		11,632	11,632	11,650	11,628	0	3	0	3	0	11,632	0	0	0	126	12/25/2025
3140EU-4L-0	FN BC0826 - RMBS		12/01/2022	Paydown		30,520	30,520	32,774	33,036	0	(2,515)	0	(2,515)	0	30,520	0	0	0	459	04/01/2046
3140GW-TY-9	FN BH7766 - RMBS		12/01/2022	Paydown		43,843	43,843	46,171	46,095	0	(2,253)	0	(2,253)	0	43,843	0	0	0	605	08/01/2047
3140XC-GF-9	FN FH8297 - RMBS		12/01/2022	Paydown		385,115	385,115	406,853	409,017	0	(23,902)	0	(23,902)	0	385,115	0	0	0	4,528	12/01/2035
31412U-L7-3	FN 935150 - RMBS		12/01/2022	Paydown		2,930	2,930	3,032	2,958	0	(29)	0	(29)	0	2,930	0	0	0	56	04/01/2024
31418D-4Y-5	FN MA4438 - RMBS		12/01/2022	Paydown		86,708	86,708	90,245	90,184	0	(3,476)	0	(3,476)	0	86,708	0	0	0	996	10/01/2051
31418D-PD-8	FN MA4019 - RMBS		12/01/2022	Paydown		76,053	76,053	79,522	81,050	0	(4,997)	0	(4,997)	0	76,053	0	0	0	710	05/01/2050
31418D-Q5-4	FN MA4075 - RMBS		12/01/2022	Paydown		157,714	157,714	165,427	166,296	0	(8,582)	0	(8,582)	0	157,714	0	0	0	1,575	07/01/2035
442435-XM-0	HOUSTON TEX UTIL SYS REV		03/31/2022	Call @ 100.00		750,204	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	382	05/15/2034
491552-JY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		07/01/2022	Call @ 100.00		90,000	90,000	104,715	93,972	0	(535)	0	(535)	0	93,437	0	(3,437)	(3,437)	4,720	07/01/2025
546475-TK-0	LOUISIANA ST GAS & FUELS TAX REV		05/01/2022	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	679	05/01/2022
57419R-D6-9	MARYLAND ST CNTY DEV ADMIN DEPT HSG & C		12/28/2022	Call @ 100.00		30,000	30,000	31,065	30,434	0	(28)	0	(28)	0	30,406	0	(406)	(406)	242	09/01/2047
644693-KS-1	NEW HAMPSHIRE ST TPK SYS REV		11/01/2022	Maturity @ 100.00		175,000	175,000	205,905	177,878	0	(2,878)	0	(2,878)	0	175,000	0	0	0	9,235	11/01/2022
686543-PX-9	PALM BEACH CNTY FLA PUB IMPT REV		12/01/2022	Maturity @ 100.00		100,000	100,000	101,736	100,250	0	(250)	0	(250)	0	100,000	0	0	0	1,429	12/01/2022
796166-CG-9	SAN ANGELO TEX WTRKS & SWR SYS REV		02/15/2022	Call @ 100.00		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	3,851	02/15/2046
83755L-L6-1	SOUTH DAKOTA ST BLDG AUTH REV		06/01/2022	Maturity @ 100.00		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	361	06/01/2022
0909999999 Subtotal - Bonds - U.S. Special Revenues						3,323,999	3,323,795	3,514,097	3,421,836	0	(94,199)	0	(94,199)	0	3,327,638	0	(3,843)	(3,843)	42,266	XXX
025816-BM-0	AMERICAN EXPRESS CO		07/01/2022	Call @ 100.00		750,000	750,000	754,770	750,822	0	(822)	0	(822)	0	750,000	0	0	0	17,188	08/01/2022
02665H-CA-7	AMERICAN HONDA FINANCE CORP		11/16/2022	Maturity @ 100.00		500,000	500,000	521,850	508,001	0	(8,001)	0	(8,001)	0	500,000	0	0	0	13,000	11/16/2022
06051G-HC-6	BANK OF AMERICA CORP		12/20/2022	Call @ 100.00		172,000	172,000	172,320	172,004	0	(67)	0	(67)	0	172,000	0	0	0	5,167	12/20/2023
06408R-AA-5	BANK OF NEW YORK MELLON CORP		01/13/2022	Call @ 100.00		1,000,000	1,000,000	1,010,040	1,000,067	0	(67)	0	(67)	0	1,000,000	0	0	0	11,267	02/07/2022

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ANNUAL STATEMENT FOR THE YEAR 2022 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		
12624B-AC-0	COMM 2012-CORE1 A3 - CMBS		02/17/2022	Paydown		532,730	532,730	562,363	532,977	0	(247)	0	(247)	0	532,730	0	0	0	2,735	05/17/2045		
12636L-AX-8	CSAIL 2016-C5 A4 - CMBS		11/01/2022	Paydown		69,247	69,247	69,940	69,505	0	(257)	0	(257)	0	69,247	0	0	0	1,697	11/18/2048		
126650-CK-4	CVS HEALTH CORP		05/31/2022	Call @ 100.00		500,000	500,000	516,395	501,285	0	(1,285)	0	(1,285)	0	500,000	0	0	0	15,118	07/20/2022		
172967-FT-3	CITIGROUP INC		01/14/2022	Maturity @ 100.00		500,000	500,000	538,430	500,251	0	(251)	0	(251)	0	500,000	0	0	0	11,250	01/14/2022		
17318U-AD-6	CGCMT 2012-GC8 A4 - CMBS		07/01/2022	Paydown		253,305	253,305	259,625	253,486	0	(181)	0	(181)	0	253,305	0	0	0	2,666	09/12/2045		
20826F-AQ-9	CONOCOPHILLIPS CO		05/11/2022	Call @ 100.00		158,303	150,000	149,940	149,980	0	2	0	2	0	149,982	0	18	18	13,170	03/15/2026		
26441C-AJ-4	DUKE ENERGY CORP		05/31/2022	Call @ 100.00		250,000	250,000	253,438	250,264	0	(264)	0	(264)	0	250,000	0	0	0	6,058	08/15/2022		
46638U-AC-0	JPMCC 2012-C8 A3 - CMBS		07/15/2022	Paydown		471,888	471,888	483,683	472,329	0	(441)	0	(441)	0	471,888	0	0	0	5,315	10/17/2045		
46647P-BB-1	JPMORGAN CHASE & CO		04/01/2022	Call @ 100.00		500,000	500,000	507,540	503,589	0	(3,589)	0	(3,589)	0	500,000	0	0	0	8,018	04/01/2023		
539830-BH-1	LOCKHEED MARTIN CORP		05/11/2022	Call @ 100.00		241,472	239,000	266,545	261,695	0	(2,113)	0	(2,113)	0	259,582	0	(20,582)	(20,582)	6,731	01/15/2026		
70450Y-AB-9	PAYPAL HOLDINGS INC		05/23/2022	Call @ 100.00		501,325	500,000	517,885	505,795	0	(3,082)	0	(3,082)	0	502,713	0	(2,713)	(2,713)	8,567	09/26/2022		
70450Y-AF-0	PAYPAL HOLDINGS INC		05/23/2022	Call @ 99.01		495,030	500,000	509,685	504,670	0	(1,283)	0	(1,283)	0	503,387	0	(8,357)	(8,357)	3,225	06/01/2023		
90349D-AD-4	UBSBB 2012-C3 A4 - CMBS		06/10/2022	Paydown		198,969	198,969	203,930	199,159	0	(190)	0	(190)	0	198,969	0	0	0	2,623	08/12/2049		
94988H-AC-5	WFCM 2012-LC5 A3 - CMBS		07/15/2022	Paydown		1,411,557	1,411,557	1,454,940	1,413,086	0	(1,529)	0	(1,529)	0	1,411,557	0	0	0	18,314	10/17/2045		
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,505,826	8,498,697	8,753,320	8,548,965	0	(23,668)	0	(23,668)	0	8,525,360	0	(31,634)	(31,634)	152,106	XXX		
2509999997. Total - Bonds - Part 4						13,816,949	13,919,393	14,388,026	14,069,641	0	(119,804)	0	(119,804)	0	13,949,900	0	(145,254)	(145,254)	205,370	XXX		
2509999998. Total - Bonds - Part 5						750,000	750,000	744,068	0	0	384	0	384	0	744,451	0	5,549	5,549	16,032	XXX		
2509999999. Total - Bonds						14,566,949	14,669,393	15,132,093	14,069,641	0	(119,420)	0	(119,420)	0	14,694,351	0	(139,706)	(139,706)	221,402	XXX		
000000-00-0	Axiom LLC Class A		01/01/2022	Adjustment		2,550,000	0.00	2,550,000	2,550,000	0	0	0	0	2,550,000	0	0	0	0	40,167			
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,550,000	XXX	2,550,000	2,550,000	0	0	0	0	0	2,550,000	0	0	0	0	40,167	XXX	
4509999997. Total - Preferred Stocks - Part 4						2,550,000	XXX	2,550,000	2,550,000	0	0	0	0	0	2,550,000	0	0	0	0	40,167	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX		0												XXX	
4509999999. Total - Preferred Stocks						2,550,000	XXX	2,550,000	2,550,000	0	0	0	0	0	2,550,000	0	0	0	0	40,167	XXX	
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0													XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						2,550,000	XXX	2,550,000	2,550,000	0	0	0	0	0	2,550,000	0	0	0	0	40,167	XXX	
6009999999 - Totals						17,116,949	XXX	17,682,093	16,619,641	0	(119,420)	0	(119,420)	0	17,244,351	0	(139,706)	(139,706)	261,569	XXX		

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ANNUAL STATEMENT FOR THE YEAR 2022 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						
26078J-AB-6	DUPONT DE NEMOURS INC		10/20/2022	GOLDMAN	11/18/2022	Call @ 100.00	750,000	744,068	750,000	744,451	0	384	0	384	0	0	5,549	5,549	16,032	13,929	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							750,000	744,068	750,000	744,451	0	384	0	384	0	0	5,549	5,549	16,032	13,929	
2509999998. Total - Bonds							750,000	744,068	750,000	744,451	0	384	0	384	0	0	5,549	5,549	16,032	13,929	
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								744,068	750,000	744,451	0	384	0	384	0	0	5,549	5,549	16,032	13,929	

ANNUAL STATEMENT FOR THE YEAR 2022 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
UNITED STATES TREASURY			10/19/2022	Various	08/31/2023	5,604,495	0	59,212	0	0	5,750,000	5,545,283	2,442	0	0.125	4.049	FA	0	0
UNITED STATES TREASURY			11/16/2022	BMO CAPITAL MARKETS	02/16/2023	4,963,613	0	25,401	0	0	5,000,000	4,948,044	0	0	0.000	4.253	N/A	0	0
UNITED STATES TREASURY			09/13/2022	BMO CAPITAL MARKETS	03/16/2023	992,487	0	10,965	0	0	1,000,000	981,522	0	0	0.000	3.746	N/A	0	0
UNITED STATES TREASURY			11/16/2022	NOMURA SECS	03/14/2023	2,478,655	0	13,044	0	0	2,500,000	2,465,611	0	0	0.000	4.382	N/A	0	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,039,250	0	108,622	0	0	14,250,000	13,940,460	2,442	0	XXX	XXX	XXX	0	0
0109999999. Total - U.S. Government Bonds						14,039,250	0	108,622	0	0	14,250,000	13,940,460	2,442	0	XXX	XXX	XXX	0	0
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FISERV INC			10/19/2022	GOLDMAN	10/01/2023	742,365	0	2,002	0	0	750,000	740,363	7,125	0	3.800	5.201	AO	0	0
GENERAL MOTORS FINANCIAL COMPANY INC			09/07/2022	GOLDMAN	08/18/2023	492,164	0	3,804	0	0	500,000	488,360	3,140	0	1.700	4.246	FA	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,234,529	0	5,806	0	0	1,250,000	1,228,723	10,265	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,234,529	0	5,806	0	0	1,250,000	1,228,723	10,265	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						15,273,779	0	114,428	0	0	15,500,000	15,169,182	12,707	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						15,273,779	0	114,428	0	0	15,500,000	15,169,182	12,707	0	XXX	XXX	XXX	0	0
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
BMO Harris			04/10/2019			4,027,159					3,900,000						Mon	9,415	
CIBC			03/12/2019			2,787,412					2,700,000						Mon	29,637	
Hancock Whitney			03/19/2019			2,759,357					2,700,000						Mon	6,309	
Woodforest National Bank			03/04/2019			1,223,215					1,200,000						Mon	1,223	
7509999999. Subtotal - Other Short-Term Invested Assets						10,797,143	0	0	0	0	XXX	10,500,000	0	0	XXX	XXX	XXX	46,584	0
7709999999. Totals						26,070,922	0	114,428	0	0	XXX	25,669,182	12,707	0	XXX	XXX	XXX	46,584	0

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 1A 1A ...\$ 14,039,250 1B ...\$ 0 1C ...\$ 0 1D ...\$ 0 1E ...\$ 0 1F ...\$ 0 1G ...\$ 0
 1B 2A ...\$ 0 2B ...\$ 742,365 2C ...\$ 492,164
 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 2022 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
	UNITED STATES TREASURY		11/16/2022	0.000	01/10/2023	5,004,917	0	24,032
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					5,004,917	0	24,032
0109999999	Total - U.S. Government Bonds					5,004,917	0	24,032
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					5,004,917	0	24,032
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					5,004,917	0	24,032
31607A-70-3	FIDELITY GOVERNMENT PORTFOLIO		10/02/2017			499,732	0	5,831
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					499,732	0	5,831
26188J-20-6	DREYFUS CASH MGT INST		12/01/2017	4.310		107,150	0	1,122
990284-91-1	MERRILL LYNCH		10/04/2022	0.000		120	0	0
94975H-29-6	ALLSPRING TREAS PLUS MM FD INST		01/28/2021	0.000		505,707	0	5,707
8309999999	Subtotal - All Other Money Market Mutual Funds					612,977	0	6,829
8609999999	Total Cash Equivalents					6,117,626	0	36,692

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 Number
 1A 1A ..\$ 5,004,917 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 2022 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		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR		0	0	0	0
5. California	CA		0	0	0	0
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE		0	0	0	0
9. District of Columbia	DC		0	0	0	0
10. Florida	FL		0	0	0	0
11. Georgia	GA		0	0	0	0
12. Hawaii	HI		0	0	0	0
13. Idaho	ID		0	0	0	0
14. Illinois	IL		0	0	0	0
15. Indiana	IN		0	0	0	0
16. Iowa	IA		0	0	0	0
17. Kansas	KS		0	0	0	0
18. Kentucky	KY		0	0	0	0
19. Louisiana	LA		0	0	0	0
20. Maine	ME		0	0	0	0
21. Maryland	MD		0	0	0	0
22. Massachusetts	MA ST		102,260	102,260	0	0
23. Michigan	MI		0	0	0	0
24. Minnesota	MN		0	0	0	0
25. Mississippi	MS		0	0	0	0
26. Missouri	MO		0	0	0	0
27. Montana	MT		0	0	0	0
28. Nebraska	NE		0	0	0	0
29. Nevada	NV		0	0	0	0
30. New Hampshire	NH		0	0	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM		0	0	0	0
33. New York	NY		0	0	0	0
34. North Carolina	NC		0	0	0	0
35. North Dakota	ND		0	0	0	0
36. Ohio	OH		0	0	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR		0	0	0	0
39. Pennsylvania	PA		0	0	0	0
40. Rhode Island	RI ST		499,732	499,732	0	0
41. South Carolina	SC		0	0	0	0
42. South Dakota	SD		0	0	0	0
43. Tennessee	TN		0	0	0	0
44. Texas	TX		0	0	0	0
45. Utah	UT		0	0	0	0
46. Vermont	VT		0	0	0	0
47. Virginia	VA ST		505,707	505,707	0	0
48. Washington	WA		0	0	0	0
49. West Virginia	WV		0	0	0	0
50. Wisconsin	WI		0	0	0	0
51. Wyoming	WY		0	0	0	0
52. American Samoa	AS		0	0	0	0
53. Guam	GU		0	0	0	0
54. Puerto Rico	PR		0	0	0	0
55. U.S. Virgin Islands	VI		0	0	0	0
56. Northern Mariana Islands	MP		0	0	0	0
57. Canada	CAN		0	0	0	0
58. Aggregate Alien and Other	OT XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,107,699	1,107,699	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