



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Massachusetts Bay Insurance Company

NAIC Group Code 0088 (Current) 0088 (Prior) NAIC Company Code 22306 Employer's ID Number 04-2217600

Organized under the Laws of New Hampshire, State of Domicile or Port of Entry NH
Country of Domicile United States of America

Incorporated/Organized 12/20/1994 Commenced Business 04/17/1957

Statutory Home Office 4 Bedford Farms Drive, Suite 107 (Street and Number) Bedford, NH, US 03110-5905 (City or Town, State, Country and Zip Code)

Main Administrative Office 440 Lincoln Street (Street and Number) Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code) 508-853-7200 (Area Code) (Telephone Number)

Mail Address 440 Lincoln Street (Street and Number or P.O. Box) Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 440 Lincoln Street (Street and Number) Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code) 508-853-7200 8557928 (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood (Name) 508-853-7200-8557928 (Area Code) (Telephone Number)
DHAZELWOOD@HANOVER.COM (E-mail Address) 508-853-6332 (FAX Number)

OFFICERS

President John Conner Roche Vice President & Treasurer Nathaniel William Clarkin #
Senior Vice President & Secretary Charles Frederick Cronin

OTHER

Jeffrey Mark Farber, Executive Vice President & CFO
Willard Ty-Lunn Lee #, Executive Vice President
Mark Joseph Welzenbach, Executive Vice President
Dennis Francis Kerrigan Jr., Executive Vice President & GC
Denise Maureen Lowsley, Executive Vice President
Richard William Lavey, Executive Vice President
Bryan James Salvatore, Executive Vice President

DIRECTORS OR TRUSTEES

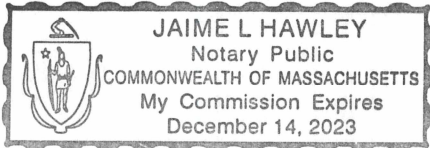
Warren Ellison Barnes
Dennis Francis Kerrigan Jr.
John Conner Roche
Jeffrey Mark Farber
Willard Ty-Lunn Lee #
Bryan James Salvatore
Lindsay France Greenfield #
Denise Maureen Lowsley
Mark Joseph Welzenbach

State of Massachusetts SS
County of Worcester

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.

John Conner Roche President
Charles Frederick Cronin Senior Vice President & Secretary
Nathan William Clarkin Vice President & Treasurer

Subscribed and sworn to before me this 2nd day of February, 2022
Jaime L. Hawley Notary
December 14, 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.



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	64,777,859	0	64,777,859	63,119,666
2. Stocks (Schedule D):				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$417,161, Schedule E - Part 1), cash equivalents (\$0, Schedule E - Part 2) and short-term investments (\$0, Schedule DA)	417,161	0	417,161	151,731
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	0	0	0	0
9. Receivable for securities	1,980	0	1,980	628,563
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	65,197,000	0	65,197,000	63,899,960
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	486,800	0	486,800	519,249
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0	0
15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	14,927	0	14,927	237
18.2 Net deferred tax asset	0	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	42,910	0	42,910	17,399
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	65,741,637	0	65,741,637	64,436,845
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	65,741,637	0	65,741,637	64,436,845
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8)	0	0
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	0	0
3. Loss adjustment expenses (Part 2A, Line 35, Column 9)	0	0
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	0	0
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	0	0
7.2 Net deferred tax liability	43,505	52,630
8. Borrowed money \$0 and interest thereon \$0	0	0
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$272,233,147 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	0	0
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	0	0
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$0 certified) (Schedule F, Part 3, Column 78)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	0	0
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	43,505	52,630
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	43,505	52,630
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	5,000,000	5,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	32,000,000	32,000,000
35. Unassigned funds (surplus)	28,698,132	27,384,215
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	65,698,132	64,384,215
38. TOTALS (Page 2, Line 28, Col. 3)	65,741,637	64,436,845
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year	2 Prior Year
UNDERWRITING INCOME		
1. Premiums earned (Part 1, Line 35, Column 4)	0	0
DEDUCTIONS:		
2. Losses incurred (Part 2, Line 35, Column 7)	0	0
3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	0	0
4. Other underwriting expenses incurred (Part 3, Line 25, Column 2)	0	0
5. Aggregate write-ins for underwriting deductions	0	0
6. Total underwriting deductions (Lines 2 through 5)	0	0
7. Net income of protected cells	0	0
8. Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	0	0
INVESTMENT INCOME		
9. Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,695,197	1,877,667
10. Net realized capital gains or (losses) less capital gains tax of \$ (8,922) (Exhibit of Capital Gains (Losses))	(42,174)	(9,607)
11. Net investment gain (loss) (Lines 9 + 10)	1,653,023	1,868,060
OTHER INCOME		
12. Net gain (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ 0)	0	0
13. Finance and service charges not included in premiums	0	0
14. Aggregate write-ins for miscellaneous income	0	0
15. Total other income (Lines 12 through 14)	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,653,023	1,868,060
17. Dividends to policyholders	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,653,023	1,868,060
19. Federal and foreign income taxes incurred	348,231	376,959
20. Net income (Line 18 minus Line 19)(to Line 22)	1,304,792	1,491,101
CAPITAL AND SURPLUS ACCOUNT		
21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	64,384,215	64,588,684
22. Net income (from Line 20)	1,304,792	1,491,101
23. Net transfers (to) from Protected Cell accounts	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0
26. Change in net deferred income tax	9,125	4,430
27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	0	0
28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29. Change in surplus notes	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0
31. Cumulative effect of changes in accounting principles	0	0
32. Capital changes:		
32.1 Paid in	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0
32.3 Transferred to surplus	0	0
33. Surplus adjustments:		
33.1 Paid in	0	0
33.2 Transferred to capital (Stock Dividend)	0	0
33.3 Transferred from capital	0	0
34. Net remittances from or (to) Home Office	0	0
35. Dividends to stockholders	0	(1,700,000)
36. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0
38. Change in surplus as regards policyholders for the year (Lines 22 through 37)	1,313,917	(204,469)
39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	65,698,132	64,384,215
DETAILS OF WRITE-INS		
0501.		
0502.		
0503.		
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	0	0
1401.		
1402.		
1403.		
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	0	0
3701.		
3702.		
3703.		
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	0	0
2. Net investment income	1,830,595	2,086,025
3. Miscellaneous income	0	0
4. Total (Lines 1 through 3)	1,830,595	2,086,025
5. Benefit and loss related payments	0	0
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	0	0
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (8,922) tax on capital gains (losses)	353,999	371,000
10. Total (Lines 5 through 9)	353,999	371,000
11. Net cash from operations (Line 4 minus Line 10)	1,476,596	1,715,025
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	9,921,707	12,525,177
12.2 Stocks	0	0
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	79
12.7 Miscellaneous proceeds	626,583	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,548,290	12,525,256
13. Cost of investments acquired (long-term only):		
13.1 Bonds	11,733,944	11,823,245
13.2 Stocks	0	0
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	0	624,735
13.7 Total investments acquired (Lines 13.1 to 13.6)	11,733,944	12,447,980
14. Net increase (decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,185,654)	77,276
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	0	1,700,000
16.6 Other cash provided (applied)	(25,512)	(10,544)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(25,512)	(1,710,544)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	265,430	81,757
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	151,731	69,974
19.2 End of period (Line 18 plus Line 19.1)	417,161	151,731

Note: Supplemental disclosures of cash flow information for non-cash transactions:

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Underwriting and Investment Exhibit - Part 1 - Premiums Earned

N O N E

Underwriting and Investment Exhibit - Part 1A - Recapitulation of all Premiums

N O N E

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

		1	Reinsurance Assumed		Reinsurance Ceded		6 Net Premiums Written Cols. 1+2+3-4-5
			2	3	4	5	
Line of Business		Direct Business (a)	From Affiliates	From Non-Affiliates	To Affiliates	To Non-Affiliates	
1.	Fire	7,364,751	0	19,304	7,384,055	0	0
2.	Allied lines	9,317,557	0	7,224	9,324,781	0	0
3.	Farmowners multiple peril	0	0	0	0	0	0
4.	Homeowners multiple peril	136,885,585	0	0	136,885,585	0	0
5.	Commercial multiple peril	303,576,137	0	0	303,576,137	0	0
6.	Mortgage guaranty	0	0	0	0	0	0
8.	Ocean marine	0	0	0	0	0	0
9.	Inland marine	3,977,575	0	0	3,977,575	0	0
10.	Financial guaranty	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0
12.	Earthquake	2,917,856	0	0	2,917,856	0	0
13.	Group accident and health	0	0	0	0	0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0
16.	Workers' compensation	61,646,845	0	0	61,646,845	0	0
17.1	Other liability - occurrence	10,490,589	0	0	10,490,589	0	0
17.2	Other liability - claims-made	568,830	0	0	568,830	0	0
17.3	Excess workers' compensation	0	0	0	0	0	0
18.1	Products liability - occurrence	3,530,731	0	0	3,530,731	0	0
18.2	Products liability - claims-made	0	0	0	0	0	0
19.1, 19.2	Private passenger auto liability	1,033,226	0	0	1,033,226	0	0
19.3, 19.4	Commercial auto liability	17,085,817	0	349,088	17,434,905	0	0
21.	Auto physical damage	7,292,030	0	68,896	7,360,926	0	0
22.	Aircraft (all perils)	0	0	0	0	0	0
23.	Fidelity	544,359	0	0	544,359	0	0
24.	Surety	425,271	0	0	425,271	0	0
26.	Burglary and theft	474,995	0	60	475,055	0	0
27.	Boiler and machinery	1,008,215	0	0	1,008,215	0	0
28.	Credit	0	0	0	0	0	0
29.	International	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	XXX	0	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0
35.	TOTALS	568,140,369	0	444,572	568,584,941	0	0
DETAILS OF WRITE-INS							
3401.	.....					
3402.	.....					
3403.	.....					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [] No [X]

If yes: 1. The amount of such installment premiums \$0

2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis \$0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

		Losses Paid Less Salvage				5	6	7	8
		1	2	3	4				
Line of Business		Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 - 3)	Net Losses Unpaid Current Year (Part 2A , Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	2,650,888	8,493	2,659,381	0	0	0	0	0.0
2.	Allied lines	3,416,325	6,495	3,422,820	0	0	0	0	0.0
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0.0
4.	Homeowners multiple peril	53,831,845	0	53,831,845	0	0	0	0	0.0
5.	Commercial multiple peril	133,731,834	0	133,731,834	0	0	0	0	0.0
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	0	0	0	0	0	0	0	0.0
9.	Inland marine	867,725	0	867,725	0	0	0	0	0.0
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0	0	0.0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0	0	0.0
12.	Earthquake	0	0	0	0	0	0	0	0.0
13.	Group accident and health	0	0	0	0	0	0	0	0.0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	0	0	0	0	0	0	0	0.0
16.	Workers' compensation	21,377,635	0	21,377,635	0	0	0	0	0.0
17.1	Other liability - occurrence	4,384,738	0	4,384,738	0	0	0	0	0.0
17.2	Other liability - claims-made	29,364	0	29,364	0	0	0	0	0.0
17.3	Excess workers' compensation	0	0	0	0	0	0	0	0.0
18.1	Products liability - occurrence	1,075,241	0	1,075,241	0	0	0	0	0.0
18.2	Products liability - claims-made	0	0	0	0	0	0	0	0.0
19.1, 19.2	Private passenger auto liability	1,399,454	0	1,399,454	0	0	0	0	0.0
19.3, 19.4	Commercial auto liability	9,315,014	429,037	9,744,051	0	0	0	0	0.0
21.	Auto physical damage	3,216,338	69,275	3,285,613	0	0	0	0	0.0
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0.0
23.	Fidelity	279,027	0	279,027	0	0	0	0	0.0
24.	Surety	178,104	0	178,104	0	0	0	0	0.0
26.	Burglary and theft	150,384	0	150,384	0	0	0	0	0.0
27.	Boiler and machinery	72,584	0	72,584	0	0	0	0	0.0
28.	Credit	0	0	0	0	0	0	0	0.0
29.	International	0	0	0	0	0	0	0	0.0
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0	0	0.0
32.	Reinsurance - nonproportional assumed liability	XXX	0	0	0	0	0	0	0.0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0	0	0.0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0.0
35.	TOTALS	235,976,500	513,300	236,489,800	0	0	0	0	0.0
DETAILS OF WRITE-INS									
3401.	.....							
3402.	.....							
3403.	.....							
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0.0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	3,361,144	404	3,361,548	0	719,234	488	719,722	0	0
2.	Allied lines	3,180,760	1,116	3,181,876	0	644,599	1,476	646,075	0	0
3.	Farmowners multiple peril	0	0	0	0	0	0	0	0	0
4.	Homeowners multiple peril	19,171,507	0	19,171,507	0	21,682,817	(1)	21,682,816	0	0
5.	Commercial multiple peril	185,560,470	0	185,560,470	0	121,072,898	0	121,072,898	0	0
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	0	0	0	0	0	0	0	0	0
9.	Inland marine	68,469	0	68,469	0	232,142	0	232,142	0	0
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	0	0	0	0	0	0	0	0
11.2	Medical professional liability - claims-made	0	0	0	0	0	0	0	0	0
12.	Earthquake	0	0	0	0	120,054	0	120,054	0	0
13.	Group accident and health	0	0	0	0	0	0	0	(a)	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0	0	(a)	0
16.	Workers' compensation	69,019,487	0	69,019,487	0	43,699,139	0	43,699,139	0	0
17.1	Other liability - occurrence	15,086,431	0	15,086,431	0	17,459,497	0	17,459,497	0	0
17.2	Other liability - claims-made	835,636	0	835,636	0	803,132	0	803,132	0	0
17.3	Excess workers' compensation	0	0	0	0	0	0	0	0	0
18.1	Products liability - occurrence	6,312,763	0	6,312,763	0	4,823,814	0	4,823,814	0	0
18.2	Products liability - claims-made	0	0	0	0	0	0	0	0	0
19.1, 19.2	Private passenger auto liability	2,331,161	0	2,331,161	0	683,513	0	683,513	0	0
19.3, 19.4	Commercial auto liability	20,106,171	1,135,835	21,242,006	0	15,826,905	283,663	16,110,568	0	0
21.	Auto physical damage	305,408	0	305,408	0	155,428	9,344	164,772	0	0
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0	0
23.	Fidelity	1,085,588	0	1,085,588	0	252,716	0	252,716	0	0
24.	Surety	992,736	0	992,736	0	304,857	0	304,857	0	0
26.	Burglary and theft	0	0	0	0	424,983	0	424,983	0	0
27.	Boiler and machinery	0	0	0	0	0	0	0	0	0
28.	Credit	0	0	0	0	0	0	0	0	0
29.	International	0	0	0	0	0	0	0	0	0
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	0	0	0	XXX	0	0	0	0
32.	Reinsurance - nonproportional assumed liability	XXX	0	0	0	XXX	0	0	0	0
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	XXX	0	0	0	0
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35.	TOTALS	327,417,731	1,137,355	328,555,086	0	228,905,728	294,970	229,200,698	0	0
DETAILS OF WRITE-INS										
3401.	.....								
3402.	.....								
3403.	.....								
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0

(a) Including \$ 0 for present value of life indemnity claims.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1. Claim adjustment services:				
1.1 Direct	34,643,854	0	0	34,643,854
1.2 Reinsurance assumed	44,832	0	0	44,832
1.3 Reinsurance ceded	34,688,686	0	0	34,688,686
1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	0	0	0	0
2. Commission and brokerage:				
2.1 Direct excluding contingent	0	83,852,419	0	83,852,419
2.2 Reinsurance assumed, excluding contingent	0	31,238	0	31,238
2.3 Reinsurance ceded, excluding contingent	0	83,883,657	0	83,883,657
2.4 Contingent - direct	0	13,656,970	0	13,656,970
2.5 Contingent - reinsurance assumed	0	0	0	0
2.6 Contingent - reinsurance ceded	0	13,656,970	0	13,656,970
2.7 Policy and membership fees	0	0	0	0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)	0	0	0	0
3. Allowances to managers and agents	0	0	0	0
4. Advertising	0	0	33	33
5. Boards, bureaus and associations	0	0	0	0
6. Surveys and underwriting reports	0	0	0	0
7. Audit of assureds' records	0	0	0	0
8. Salary and related items:				
8.1 Salaries	0	0	43,593	43,593
8.2 Payroll taxes	0	0	0	0
9. Employee relations and welfare	0	0	8,410	8,410
10. Insurance	0	0	0	0
11. Directors' fees	0	0	0	0
12. Travel and travel items	0	0	254	254
13. Rent and rent items	0	0	1,295	1,295
14. Equipment	0	0	9,537	9,537
15. Cost or depreciation of EDP equipment and software	0	0	0	0
16. Printing and stationery	0	0	67	67
17. Postage, telephone and telegraph, exchange and express	0	0	139	139
18. Legal and auditing	0	0	596	596
19. Totals (Lines 3 to 18)	0	0	63,924	63,924
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$0	0	0	0	0
20.2 Insurance department licenses and fees	0	0	0	0
20.3 Gross guaranty association assessments	0	0	0	0
20.4 All other (excluding federal and foreign income and real estate)	0	0	0	0
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	0	0	0
21. Real estate expenses	0	0	0	0
22. Real estate taxes	0	0	0	0
23. Reimbursements by uninsured plans	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses	0	0	25,643	25,643
25. Total expenses incurred	0	0	89,567 (a)	89,567
26. Less unpaid expenses - current year	0	0	0	0
27. Add unpaid expenses - prior year	0	0	0	0
28. Amounts receivable relating to uninsured plans, prior year	0	0	0	0
29. Amounts receivable relating to uninsured plans, current year	0	0	0	0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	0	0	89,567	89,567
DETAILS OF WRITE-INS				
2401. Custodial Fees	0	0	4,909	4,909
2402. Outside Data Processing	0	0	17,134	17,134
2403. Miscellaneous	0	0	3,600	3,600
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	0	0	25,643	25,643

(a) Includes management fees of \$84,658 to affiliates and \$0 to non-affiliates.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) .....110,815	.....115,289
1.1	Bonds exempt from U.S. tax	(a) .....85,032	.....80,257
1.2	Other bonds (unaffiliated)	(a) .....1,620,662	.....1,588,509
1.3	Bonds of affiliates	(a) .....0	.....0
2.1	Preferred stocks (unaffiliated)	(b) .....0	.....0
2.11	Preferred stocks of affiliates	(b) .....0	.....0
2.2	Common stocks (unaffiliated) .....	.....0	.....0
2.21	Common stocks of affiliates .....	.....0	.....0
3.	Mortgage loans	(c) .....0	.....0
4.	Real estate	(d) .....0	.....0
5.	Contract loans .....	.....0	.....0
6.	Cash, cash equivalents and short-term investments	(e) .....94	.....99
7.	Derivative instruments	(f) .....0	.....0
8.	Other invested assets .....	.....0	.....0
9.	Aggregate write-ins for investment income .....	.....609	.....609
10.	Total gross investment income	1,817,213	1,784,764
11.	Investment expenses		(g) .....89,567
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) .....0
13.	Interest expense		(h) .....0
14.	Depreciation on real estate and other invested assets		(i) .....0
15.	Aggregate write-ins for deductions from investment income .....		.....0
16.	Total deductions (Lines 11 through 15) .....		.....89,567
17.	Net investment income (Line 10 minus Line 16)		1,695,197
DETAILS OF WRITE-INS			
0901.	Miscellaneous Investment Income .....	.....609	.....609
0902.	.....	
0903.	.....	
0998.	Summary of remaining write-ins for Line 9 from overflow page .....	.....0	.....0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) .....	.....609	.....609
1501.	.....	
1502.	.....	
1503.	.....	
1598.	Summary of remaining write-ins for Line 15 from overflow page .....		.....0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) .....		.....0

- (a) Includes \$30,550 accrual of discount less \$133,499 amortization of premium and less \$3,578 paid for accrued interest on purchases.
- (b) Includes \$0 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued dividends on purchases.
- (c) Includes \$0 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued interest on purchases.
- (d) Includes \$0 for company's occupancy of its own buildings; and excludes \$0 interest on encumbrances.
- (e) Includes \$0 accrual of discount less \$0 amortization of premium and less \$0 paid for accrued interest on purchases.
- (f) Includes \$0 accrual of discount less \$0 amortization of premium.
- (g) Includes \$0 investment expenses and \$0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$0 interest on surplus notes and \$0 interest on capital notes.
- (i) Includes \$0 depreciation on real estate and \$0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(16,061)	0	(16,061)	0	0
1.1	Bonds exempt from U.S. tax	331	0	331	0	0
1.2	Other bonds (unaffiliated)	(35,366)	0	(35,366)	0	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	(51,095)	0	(51,095)	0	0
DETAILS OF WRITE-INS						
0901.	.....				
0902.	.....				
0903.	.....				
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans			
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)			
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)			
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection			
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset			
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets			
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable			
25. Aggregate write-ins for other than invested assets			
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)			
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.			
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)			

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Massachusetts Bay Insurance Company ("the Company") are presented on the basis of accounting practices prescribed or permitted by the State of New Hampshire Insurance Department.

The State of New Hampshire Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of New Hampshire for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the New Hampshire Insurance Law. The National Association of Insurance Commissioners ("NAIC") "Accounting Practices and Procedures Manual" ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of New Hampshire. The State has not adopted any prescribed accounting practices that differ from those found in NAIC SAP.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of New Hampshire is shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,304,792	\$ 1,491,101
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 1,304,792</u>	<u>\$ 1,491,101</u>
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 65,698,132	\$ 64,384,215
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 65,698,132</u>	<u>\$ 64,384,215</u>

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by loans are stated at either amortized cost or fair value, using the scientific interest method, in accordance with the NAIC Purposes and Procedures of the Securities Valuation Office.
- (3) Common stocks are carried at fair value.
- (4) The Company does not own any preferred stocks.
- (5) The Company does not own any mortgage loans.
- (6) Loan-backed securities are stated at either amortized cost or fair value, in accordance with the NAIC Purposes and Procedures of the Securities Valuation Office.
- (7) The Company does not own any stocks of, or have any interest in, any subsidiaries.
- (8) The Company does not own any other invested assets.
- (9) The Company does not own any derivatives.
- (10)The Company does utilize anticipated investment income as a factor in the premium deficiency calculation.
- (11)Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported ("IBNR"). Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.
- (12)The Company has not modified its capitalization policy from the prior year.
- (13)The Company does not write major medical insurance with prescription drug coverage.

D. Going Concern

Not applicable

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company does not own any mortgage loans.

B. Debt Restructuring

The Company did not have any restructured debt.

C. Reverse Mortgages

The Company does not own any reverse mortgages.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed and structured securities were obtained from prepayment models that are sensitive to refinancing, turnover, equity take-out and other relevant factors. These assumptions are consistent with the current interest rate and economic environment.

(2) Not applicable

(3) The Company had no securities with a recognized other-than-temporary impairment.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	29,478
2. 12 Months or Longer	\$	5,680

b)The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$	1,565,353
2. 12 Months or Longer	\$	178,093

(5) The Company employs a systematic methodology to determine if a decline in market value below book/adjusted carrying value is other-than-temporary. In determining whether a decline in fair value below book/adjusted carrying value is other-than-temporary, the Company evaluates several factors and circumstances, including the issuer's overall financial condition; the issuer's credit and financial strength ratings; the issuer's financial performance, including earnings trends, dividend payments, and asset quality; any specific events which may influence the operations of the issuer including governmental actions; a weakening of the general market conditions in the industry or geographic region in which the issuer operates; the length of time and degree to which the fair value of an issuer's securities remains below cost; the Company's intent and ability to hold the security until such time to allow for the expected recovery in value; and with respect to fixed maturity investments, any factors that might raise doubt about the issuer's ability to pay all amounts due according to the contractual terms. These factors are applied to all securities.

E., F., G., H., I., J., K.

Not applicable

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Subject to repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
d. Subject to reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Subject to dollar repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Placed under option contracts	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
i. FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
j. On deposit with states	\$ 5,575,814	\$ -	\$ -	\$ -	\$ 5,575,814	\$ 5,926,644	\$ (350,830)
k. On deposit with other regulatory bodies	\$ 686,130	\$ -	\$ -	\$ -	\$ 686,130	\$ 682,846	\$ 3,284
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
m. Pledged as collateral not captured in other categories	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Other restricted assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
o. Total Restricted Assets	\$ 6,261,944	\$ -	\$ -	\$ -	\$ 6,261,944	\$ 6,609,490	\$ (347,546)

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	0.000%	0.000%
b. Collateral held under security lending agreements	\$ -	\$ -	0.000%	0.000%
c. Subject to repurchase agreements	\$ -	\$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	\$ -	\$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%
g. Placed under option contracts	\$ -	\$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	0.000%	0.000%
i. FHLB capital stock	\$ -	\$ -	0.000%	0.000%
j. On deposit with states	\$ -	\$ 5,575,814	8.481%	8.481%
k. On deposit with other regulatory bodies	\$ -	\$ 686,130	1.044%	1.044%
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	0.000%	0.000%
m. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%
n. Other restricted assets	\$ -	\$ -	0.000%	0.000%
o. Total Restricted Assets	\$ -	\$ 6,261,944	9.525%	9.525%

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable

M., N., O., P.

Not applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
1. Number of CUSIPs	1	0
2. Aggregate Amount of Investment Income	\$ 8,607	\$ -

R. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

NOTE 7 Investment Income

The Company did not have any due and accrued amounts over 90 days past due to exclude from surplus.

NOTE 8 Derivative Instruments

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	As of End of Current Period			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Statutory Valuation Allowance Adjustment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(d) Deferred Tax Assets Nonadmitted	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(f) Deferred Tax Liabilities	\$ -	\$ 43,505	\$ 43,505	\$ -	\$ 52,629	\$ 52,629	\$ -	\$ (9,124)	\$ (9,124)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$ -	\$ (43,505)	\$ (43,505)	\$ -	\$ (52,629)	\$ (52,629)	\$ -	\$ 9,124	\$ 9,124

2.

	As of End of Current Period			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	\$ 9,861,245	XXX	XXX	\$ 9,665,527	XXX	XXX	\$ 195,718
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

3.

	2021	2020
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	11728%	26622%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 65,698,132	\$ 64,384,215

4. Tax Planning Strategies

- a. There is no financial impact of the Company's tax planning strategies.
- b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [] No [X]

B. The Company does not have any deferred tax liabilities that are not recognized for amounts described in Accounting Standards Codification 740, Income Tax.

NOTES TO FINANCIAL STATEMENTS

1. Current Income Tax

Adjusted gross deferred tax assets
Total deferred tax liabilities
Net deferred tax assets (liabilities)
Change in net deferred income tax

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

	As of End of Current Period	
	Tax	Rate
Tax provision at statutory rate	\$ 345,261	21.0%
Tax exempt income	\$ (15,075)	-0.9%
Total	<u>\$ 330,186</u>	<u>20.1%</u>

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	\$ 348,232	21.2%
Realized capital gains tax	\$ (8,922)	-0.5%
Change in net deferred income taxes	\$ (9,124)	-0.6%
Total statutory income taxes	<u>\$ 330,186</u>	<u>20.1%</u>

NOTES TO FINANCIAL STATEMENTS

E. Operating Loss and Tax Credit Carryforwards

- 1. At the end of the current reporting period, the Company has no net operating loss carryforwards and no capital loss carryforwards.
- 2. The Company has the following federal income taxes which are available for recoupment in the event of future losses:

For the tax year 2020:	\$	330,895
For the tax year 2021:	\$	291,303

- 3. At the end of the current reporting period, the Company has no deposits under section 6603 of the Internal Revenue Service Code.

F. Consolidated Federal Income Tax Return

- 1. The Company's Federal Income Tax Return is consolidated with the following affiliated companies:

440 Lincoln Street Holding Company LLC	Hanover Specialty Insurance Brokers, Inc.
AIX, Inc.	NOVA Casualty Company
AIX Insurance Services of California, Inc.	Opus Investment Management, Inc.
AIX Specialty Insurance Company	Professionals Direct, Inc.
Allmerica Financial Alliance Insurance Company	The Hanover American Insurance Company
Allmerica Financial Benefit Insurance Company	The Hanover Atlantic Insurance Company Ltd.
Allmerica Plus Insurance Agency, Inc.	The Hanover Casualty Company
Campania Holding Company, Inc.	The Hanover Insurance Company
Campmed Casualty & Indemnity Company, Inc.	The Hanover Insurance Group, Inc.
Citizens Insurance Company of America	The Hanover National Insurance Company
Citizens Insurance Company of Illinois	The Hanover New Jersey Insurance Company
Citizens Insurance Company of Ohio	VeraVest Investments, Inc.
Citizens Insurance Company of the Midwest	Verlan Fire Insurance Company
Educators Insurance Agency, Inc.	Verlan Holdings, Inc.

- 2. The Board of Directors has delegated to Company Management, the development and maintenance of appropriate Federal Income Tax allocation policies and procedures, which are subject to written agreement between the companies. The Federal Income tax for all subsidiaries in the consolidated return of The Hanover Insurance Group, Inc. ("THG") is calculated on a separate return basis. Any current tax liability is paid to THG. Tax benefits resulting from taxable operating losses or credits of THG's subsidiaries are reimbursed to the subsidiary when such losses or credits can be utilized on a consolidated

- G. The Company has no federal or foreign income tax loss contingencies, for which it is reasonably possible that the total liability will significantly increase within 12 months of the reporting date.

H. Repatriation Transition Tax (RTT)

Not applicable

I. Alternative Minimum Tax (AMT) Credit

Not applicable

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Natue of Relationships

The Company is a wholly-owned subsidiary of The Hanover Insurance Company ("Hanover") which, in turn, is a wholly-owned subsidiary of Opus Investment Management, Inc. ("Opus"), which, in turn, is a wholly-owned non-insurance subsidiary of THG, a publicly traded company incorporated in Delaware.

B. Detail of Transactions Greater than 1/2% of Admitted Assets

Not applicable

C. Transactions with related party who are not reported on Schedule Y

Not applicable

D. Amounts Due to or from Related Parties

At the end of the current reporting period, the Company reported \$42,910 as amounts receivable from an affiliated company. These arrangements require that intercompany balances be settled within 30 days.

E. Management, Service Contracts, Cost Sharing Arrangements

Companies affiliated with Hanover have entered into an intercompany Consolidated Service Agreement. Under the agreement, legal entities will be charged the cost of the service provided or expenses paid by the entity providing the service or paying the expense. In addition, these entities will be charged a portion of the costs associated with activities that are performed for the good of THG legal entities.

Investment related services are provided by Opus pursuant to an intercompany Advisory Agreement.

F. Guarantees or Contingencies for Related Parties

Not applicable

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Hanover.

H., I., J., K., L., M., N., O.

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 11 Debt

Not applicable

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

The labor for the Company is provided and paid for by Hanover. As such, the Company is included in the benefit plans in force for Hanover. Charges for actual salary and benefit costs for services provided to the Company by Hanover employees are ceded 100% pursuant to the Company's Intercompany Reinsurance Agreement.

A., B., C., D., E., F., G., H., I.

Not applicable

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. Outstanding Shares

The Company has 10,000 shares of \$500 par value common stock authorized and 10,000 shares issued and outstanding.

B. Dividend Rate of Preferred Stock

Not Applicable

C. - F. Dividend Restrictions

Pursuant to New Hampshire's statute, the maximum dividend and other distributions that an insurer may pay in any twelve-month period, without prior approval of the New Hampshire Insurance Commissioner, is limited to the lesser of 10% of statutory policyholder surplus as of the preceding December 31, or net income. Accordingly, the maximum dividend that may be paid at January 1, 2022 without prior approval is \$2,868,407. Dividends or distributions made within the preceding twelve months were considered in the above computation.

G. Mutual Surplus Advances

Not Applicable

H. Company Stock Held for Special Purposes

Not Applicable

I. Changes in Special Surplus Funds

Not Applicable

J, Changes in Unassigned Funds

Not Applicable

K. Surplus Notes

Not Applicable

L., M. Quasi Reorganizations

Not Applicable

NOTE 14 Liabilities, Contingencies and Assessments

A., B., C., D., E., F.

Not applicable

G. All Other Contingencies

The Company routinely engages in various legal proceedings in the normal course of business, including claims for punitive damages. In the opinion of management, none of such contingencies are expected to have a material effect on the Company's financial position, although it is possible that the results of operations in a particular quarter or annual period would be materially affected by an adverse development or unfavorable outcome.

NOTE 15 Leases

The Company has no material lease obligations at this time.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A., B.

Not applicable

C. Wash Sales

The Company generally does not sell and reacquire securities within 30 days of the sale date. There were no wash sale transactions with a NAIC designation of 3 or below in the current year.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

- a. The Company does not have any assets measured at fair value at the end of the current reporting period.
- b. The Company does not have any liabilities measured at fair value at the end of the current reporting period.

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

- a. The Company does not have any Level 3 assets or liabilities measured at fair value at the end of the curent reporting period.
- b. Not applicable

(3) The reporting entity's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstances that caused the transfer.

(4) For fair value measurements categorized within Level 2 of the fair value hierarchy, fair values of bonds are obtained by a quoted market price if available, otherwise, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analyses.

The Company utilizes a third party pricing service for the valuation of the majority of its fixed maturity securities and receives one quote per security. When quoted market prices in an active market are available, they are provided by the pricing service as the fair value and such values are classified as Level 1. Since fixed maturities other than U.S. Treasury securities generally do not trade on a daily basis, the pricing service prepares estimates of fair value for those securities using pricing applications based on a market approach. Inputs into the fair value pricing applications which are common to all asset classes include benchmark U.S. Treasury security yield curves, reported trades of identical or similar fixed maturity securities, broker/dealer quotes of identical or similar fixed maturity securities and structural characteristics of the security, such as maturity date, coupon, mandatory principal payment dates, frequency of interest and principal payments and optional principal redemption features. Inputs into the fair value applications that are unique by asset class include, but are not limited to:

- U.S. government – determination of direct versus indirect government support and whether any contingencies exist with respect to the timely payment of principal and interest.
- All other governments – estimates of appropriate market spread versus underlying related sovereign treasury curves dependent on liquidity and direct or contingent support.
- Corporate bonds, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the level and variability of: economic sensitivity; liquidity; corporate financial policies; management quality; regulatory environment; competitive position; ownership; restrictive covenants; and security or collateral.
- Municipal bonds, which are included in States, territories and possessions; Political subdivisions of states, territories and possessions; and Special revenue and special assessment obligations - overall credit quality, including assessments of the level and variability of: sources of payment such as income, sales or property taxes, levies or user fees; credit support such as insurance; state or local economic and political base; natural resource availability; and susceptibility to natural or man-made catastrophic events such as hurricanes, earthquakes or acts of terrorism.
- Residential mortgage-backed securities, U.S. agency pass-thrus and collateralized mortgage obligations ("CMOs") which are included in U.S. governments and Special revenue and special assessment obligations - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; and delinquency/default trends.
- Residential mortgage-backed securities, non-agency CMOs, which are included in Industrial and miscellaneous - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; delinquency/default trends; and severity of loss upon default and length of time to recover proceeds following default.
- Commercial mortgage-backed securities, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the value and supply/demand characteristics of: collateral type such as office, retail, residential, lodging, or other; geographic concentration by region, state, metropolitan statistical area and locale; vintage year; historical collateral performance including defeasance, delinquency, default and special servicer trends; and capital structure support features.
- Asset-backed securities, which are included in Industrial and miscellaneous bonds – overall credit quality, including assessments of the underlying collateral type such as credit card receivables, auto loan receivables and equipment lease receivables; geographic diversification; vintage year; historical collateral performance including delinquency, default and casualty trends; economic conditions influencing use rates and resale values; and contract structural support features.

Generally, all prices provided by the pricing service, except actively traded securities with quoted market prices, are reported as Level 2.

The Company holds privately placed corporate bonds and certain other bonds that do not have an active market and for which the pricing service cannot provide fair values. The Company determines fair values for these securities using either matrix pricing or broker quotes. The Company will use observable market data to the extent it is available, but is also required to use a certain amount of unobservable judgment due to the illiquid nature of the securities involved. Additionally, the Company may obtain nonbinding broker quotes which are reported as Level 3.

Fair values of common and preferred stocks are based on SVO valuation, if available. If SVO valuations are not available, quoted market prices are used. If neither SVO prices nor quoted market prices are available, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analyses.

Level 2 includes securities that are valued using pricing for similar securities and pricing models that incorporate observable inputs. Level 3 consists of common stock of private companies for which observable inputs are not available.

The Company utilizes a third party pricing service for the valuation of the majority of its equity securities. When quoted market prices in an active market are available, they are provided by the pricing service as the fair value and such values are classified as Level 1. Generally, all prices provided by the pricing service except quoted market prices, are reported as Level 2. Occasionally, the Company may obtain nonbinding broker quotes which are reported as Level 3.

(5) Not applicable

B. Not applicable

NOTES TO FINANCIAL STATEMENTS

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 66,795,209	\$ 64,777,859	\$ 4,805,953	\$ 59,211,410	\$ 2,777,846	\$ -	\$ -
Cash and Short-Term Investments	\$ 417,161	\$ 417,161	\$ 417,161	\$ -	\$ -	\$ -	\$ -

D., E.

Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

IBNR loss and loss adjustment expense reserves are allocated to the Company based on the proportion of the Company's earned premiums and case loss reserves relative to other affiliates in the Hanover Insurance Group. Fluctuations by affiliate and state may occur as a result of this re-estimation process.

The Company elected to use rounding to the nearest dollar in reporting amounts in the Statement, except as otherwise directed by instructions.

The Company reported \$0 for premiums receivable due from policyholders, agents and ceding insurers on Page 2 line 15. The Company has no accounts receivable for uninsured plans and amounts due from agents, controlled or controlling persons.

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

Not applicable

F. Subprime Mortgage Related Risk Exposure

The Company has reviewed its investments in mortgage-backed securities and has determined that these investments are not subprime.

G. Insurance-Linked Securities (ILS) Contracts

Not applicable

H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable

NOTE 22 Events Subsequent

Not applicable

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

Individual Reinsurers with Unsecured Reinsurance Recoverables Exceeding 3% of Policyholder Surplus

Individual Reinsurers Who Are Members of a Group

Group Code	FEIN	Reinsurer Name	Unsecured Amount
0088	13-5129825	The Hanover Insurance Company	\$ 960,231,000

B. Reinsurance Recoverable in Dispute

The Company had no reinsurance recoverable on paid and unpaid losses in dispute which exceeds 5% of the Company's policyholder surplus. The aggregate of the Company's disputed items did not exceed 10% of policyholder surplus.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance Assumed and Ceded

(1)

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$ -	\$ -	\$ 272,233,147	\$ -	\$(272,233,147)	\$ -
b. All Other	\$ 323,393	\$ 22,638	\$ -	\$ -	\$ 323,393	\$ 22,638
c. Total	<u>\$ 323,393</u>	<u>\$ 22,638</u>	<u>\$ 272,233,147</u>	<u>\$ -</u>	<u>\$(271,909,754)</u>	<u>\$ 22,638</u>
d. Direct Unearned Premium Reserve						\$ 271,909,754

(2) Not applicable

(3) Not applicable

D., E., F., G., H., I., J., K.

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

Not applicable

NOTE 28 Health Care Receivables

Not applicable

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	\$ -
2. Date of the most recent evaluation of this liability	12/31/2021
3. Was anticipated investment income utilized in the calculation?	Yes [X] No []

NOTE 31 High Deductibles

Not applicable

NOTE 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not applicable

NOTE 33 Asbestos/Environmental Reserves

Not applicable

NOTE 34 Subscriber Savings Accounts

Not applicable

NOTE 35 Multiple Peril Crop Insurance

Not applicable

NOTE 36 Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

Yes ☒ No ☐

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes ☒ No ☐ N/A ☐

1.3

State Regulating?

New Hampshire

1.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☒ No ☐

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

0000944695

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2019

3.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2019

3.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

04/01/2021

3.4

By what department or departments?
New Hampshire Department of Insurance

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ N/A ☒

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☐ N/A ☒

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business?
4.12 renewals?

Yes ☐ No ☒
Yes ☐ No ☒

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business?
4.22 renewals?

Yes ☐ No ☒
Yes ☐ No ☒

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC.

Yes ☐ No ☒

5.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes ☐ No ☒

7.2

If yes,
7.21 State the percentage of foreign control;
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

0.0 %

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1

Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board?

Yes [] No [X]

8.2

If the response to 8.1 is yes, please identify the name of the DIHC.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Opus Investment Management	Worcester, MA				YES

8.5

Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity?

Yes [] No [X]

8.6

If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule?

Yes [] No [X] N/A []

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit? PricewaterhouseCoopers, LLP, 101 Seaport Boulevard, Suite 500, Boston, MA 02210

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [] No [X]

10.2

If the response to 10.1 is yes, provide information related to this exemption:

10.3

Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [] No [X]

10.4

If the response to 10.3 is yes, provide information related to this exemption:

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [X] No [] N/A []

10.6

If the response to 10.5 is no or n/a, please explain

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification? Jonathan Blake, Vice President and Lead Reserving Actuary, FCAS, MAAA, 440 Lincoln Street, Worcester, MA 01653

12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [] No [X]

12.11

Name of real estate holding company

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$ 0

12.2

If, yes provide explanation:

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [] No []

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [] No []

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [] No [] N/A []

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [X] No []

a.

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b.

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c.

Compliance with applicable governmental laws, rules and regulations;

d.

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e.

Accountability for adherence to the code.

14.11

If the response to 14.1 is No, please explain:

14.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

14.21

If the response to 14.2 is yes, provide information related to amendment(s).

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.
- Yes [] No [X]

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
			0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person?
- Yes [X] No []
- Yes [X] No []
- Yes [X] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers

20.12 To stockholders not officers

20.13 Trustees, supreme or grand (Fraternal Only)
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers

20.22 To stockholders not officers

20.23 Trustees, supreme or grand (Fraternal Only)
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement?
- 21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others

21.22 Borrowed from others

21.23 Leased from others

21.24 Other
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments?
- 22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment

22.22 Amount paid as expenses

22.23 Other amounts paid
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:
- 24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days?
- 24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.
- Yes [] No [X]
- Yes [X] No []
- \$ 42,910
- Yes [] No [X]

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

- 25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)
- Yes [X] No []

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$ 0

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$ 0

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [] No [] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [] No [] N/A [X]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [] No [] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0

25.093 Total payable for securities lending reported on the liability page. \$ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No []

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements \$ 0

26.22 Subject to reverse repurchase agreements \$ 0

26.23 Subject to dollar repurchase agreements \$ 0

26.24 Subject to reverse dollar repurchase agreements \$ 0

26.25 Placed under option agreements \$ 0

26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock \$ 0

26.27 FHLB Capital Stock \$ 0

26.28 On deposit with states \$ 5,575,814

26.29 On deposit with other regulatory bodies \$ 686,130

26.30 Pledged as collateral - excluding collateral pledged to an FHLB \$ 0

26.31 Pledged as collateral to FHLB - including assets backing funding agreements \$ 0

26.32 Other \$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? .. Yes [] No []

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [] No []

27.42 Permitted accounting practice Yes [] No []

27.43 Other accounting guidance Yes [] No []

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [] No []

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. \$ 0

29. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	225 Liberty Street, New York, NY 10286

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

29.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
.....

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
.....

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
Opus Investment Management, Inc.	A.....

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No []

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No []

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107569	Opus Investment Management, Inc. ....	.....	Securities Exchange Commission	DS.....

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
.....	0
30.2999 - Total		0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
.....	0	.....

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	64,777,859	66,795,209	2,017,350
31.2 Preferred stocks	0	0	0
31.3 Totals	64,777,859	66,795,209	2,017,350

31.4 Describe the sources or methods utilized in determining the fair values:
Fair values are obtained by a quoted market price if available, otherwise, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analysis

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
.....

33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []

33.2 If no, list exceptions:
.....

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [] N/A []

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?\$0

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....0
.....

39.1 Amount of payments for legal expenses, if any?\$0

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....0
.....

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?\$0

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....0
.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [] No [X]

1.2

If yes, indicate premium earned on U. S. business only.

\$ 0

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$ 0

1.31 Reason for excluding

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$ 0

1.5

Indicate total incurred claims on all Medicare Supplement Insurance.

\$ 0

1.6

Individual policies:

Most current three years:

1.61 Total premium earned \$ 0

1.62 Total incurred claims \$ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned \$ 0

1.65 Total incurred claims \$ 0

1.66 Number of covered lives 0

1.7

Group policies:

Most current three years:

1.71 Total premium earned \$ 0

1.72 Total incurred claims \$ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned \$ 0

1.75 Total incurred claims \$ 0

1.76 Number of covered lives 0

2.

Health Test:

1

Current Year

2

Prior Year

2.1 Premium Numerator 0 0

2.2 Premium Denominator 0 0

2.3 Premium Ratio (2.1/2.2) 0.000 0.000

2.4 Reserve Numerator 0 0

2.5 Reserve Denominator 0 0

2.6 Reserve Ratio (2.4/2.5) 0.000 0.000

3.1

Did the reporting entity issue participating policies during the calendar year?

Yes [X] No []

3.2

If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:

3.21 Participating policies \$ 1,213,534

3.22 Non-participating policies \$ 566,594,034

4.

For mutual reporting Entities and Reciprocal Exchanges Only:

4.1

Does the reporting entity issue assessable policies?

Yes [] No []

4.2

Does the reporting entity issue non-assessable policies?

Yes [] No []

4.3

If assessable policies are issued, what is the extent of the contingent liability of the policyholders?

% 0.0

4.4

Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.

\$ 0

5.

For Reciprocal Exchanges Only:

5.1

Does the Exchange appoint local agents?

Yes [] No []

5.2

If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation..... Yes [] No [] N/A []

5.22 As a direct expense of the exchange..... Yes [] No [] N/A []

5.3

What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

5.4

Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?

Yes [] No []

5.5

If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1

What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
The Company cedes 100% of its business to The Hanover Insurance Company (Hanover). Hanover maintains workers' compensation coverage under its casualty excess of loss reinsurance agreement.

6.2

Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
TThe Company uses multiple models including RMS v18.1 and AIR Touchstone v8.2 Catastrophe Modeling software packages to estimate the Company's probable maximum loss. These exposures are a combination of personal and commercial property risks. The major concentration of losses is in the Northeast.

6.3

What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company purchases catastrophe reinsurance with an occurrence limit of \$900 million excess \$200 million with no co-participation. For occurrences from \$1.1 billion to \$1.3 billion, we have coverage for 67% of losses. Additionally, there is a program feature which provides coverage in excess of \$250 million in aggregate catastrophe losses. This feature provides \$75 million of coverage, subject to 23% co-participation, that may respond either to an event that exceeds \$1.1 billion or to events in excess of \$250 million in aggregate catastrophe losses. The catastrophe losses subject to the aggregate feature are limited only to those catastrophe losses that exceed \$5 million of incurred losses per event and are subject to a per occurrence limit of \$200 million.

6.4

Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?

Yes ☐ No ☒

6.5

If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.
The Company cedes 100% of its business to Hanover.

7.1

Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)?

Yes ☐ No ☒

7.2

If yes, indicate the number of reinsurance contracts containing such provisions:

0

7.3

If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?

Yes ☐ No ☐

8.1

Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?

Yes ☐ No ☒

8.2

If yes, give full information

9.1

Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity.

Yes ☐ No ☒

9.2

Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.

Yes ☐ No ☒

9.3

If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4

Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?

Yes ☐ No ☒

9.5

If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6

The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or,
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.

Yes ☐ No ☒

Yes ☒ No ☐

Yes ☐ No ☒

10.

If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?

Yes ☒ No ☐ N/A ☐

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1

Has the reporting entity guaranteed policies issued by any other entity and now in force?

Yes [] No [X]

11.2

If yes, give full information

12.1

If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses

\$

0

12.12 Unpaid underwriting expenses (including loss adjustment expenses)

\$

0

12.2

Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds

\$

0

12.3

If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?

Yes [] No [X] N/A []

12.4

If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From

0.0 %

12.42 To

0.0 %

12.5

Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies?

Yes [] No [X]

12.6

If yes, state the amount thereof at December 31 of the current year:

12.61 Letters of credit

\$

0

12.62 Collateral and other funds

\$

0

13.1

Largest net aggregate amount insured in any one risk (excluding workers' compensation):

\$

0

13.2

Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?

Yes [] No [X]

13.3

State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.

1

14.1

Is the company a cedant in a multiple cedant reinsurance contract?

Yes [] No [X]

14.2

If yes, please describe the method of allocating and recording reinsurance among the cedants:

14.3

If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts?

Yes [] No []

14.4

If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?

Yes [] No []

14.5

If the answer to 14.4 is no, please explain:

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [] No [X]

15.2

If yes, give full information

16.1

Does the reporting entity write any warranty business?

Yes [] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home	0	0	0	0	0
16.12 Products	0	0	0	0	0
16.13 Automobile	0	0	0	0	0
16.14 Other*	0	0	0	0	0

* Disclose type of coverage:

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1

Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that is exempt from the statutory provision for unauthorized reinsurance?

Yes [☐] No [☒]

Incurring but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11

Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance

\$0

17.12

Unfunded portion of Interrogatory 17.11

\$0

17.13

Paid losses and loss adjustment expenses portion of Interrogatory 17.11.....

\$0

17.14

Case reserves portion of Interrogatory 17.11

\$0

17.15

Incurred but not reported portion of Interrogatory 17.11

\$0

17.16

Unearned premium portion of Interrogatory 17.11

\$0

17.17

Contingent commission portion of Interrogatory 17.11

\$0

18.1

Do you act as a custodian for health savings accounts?

Yes [☐] No [☒]

18.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$0

18.3

Do you act as an administrator for health savings accounts?

Yes [☐] No [☒]

18.4

If yes, please provide the balance of funds administered as of the reporting date.

\$0

19.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [☒] No [☐]

19.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [☐] No [☐]

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

	1 2021	2 2020	3 2019	4 2018	5 2017
Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	94,705,126	97,757,522	106,628,989	115,955,103	121,015,357
2. Property lines (Lines 1, 2, 9, 12, 21 & 26)	31,440,248	31,602,936	31,623,086	34,789,612	33,620,357
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	441,469,937	422,279,477	418,263,495	417,383,652	415,738,961
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	969,630	1,138,552	1,645,538	2,654,083	3,155,572
5. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
6. Total (Line 35)	568,584,941	552,778,487	558,161,108	570,782,450	573,530,247
Net Premiums Written (Page 8, Part 1B, Col. 6)					
7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	0	0	0	0	0
8. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	0	0	0	0	0
11. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
12. Total (Line 35)	0	0	0	0	0
Statement of Income (Page 4)					
13. Net underwriting gain (loss) (Line 8)	0	0	0	0	0
14. Net investment gain or (loss) (Line 11)	1,653,023	1,868,060	2,231,879	2,027,146	2,112,466
15. Total other income (Line 15)	0	0	0	0	0
16. Dividends to policyholders (Line 17)	0	0	0	0	0
17. Federal and foreign income taxes incurred (Line 19)	348,231	376,959	375,832	400,767	686,550
18. Net income (Line 20)	1,304,792	1,491,101	1,856,047	1,626,379	1,425,916
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	65,741,637	64,436,845	64,645,743	65,793,902	65,168,732
20. Premiums and considerations (Page 2, Col. 3)					
20.1 In course of collection (Line 15.1)	0	0	0	0	0
20.2 Deferred and not yet due (Line 15.2)	0	0	0	0	0
20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21. Total liabilities excluding protected cell business (Page 3, Line 26)	43,505	52,630	57,059	19,845	12,842
22. Losses (Page 3, Line 1)	0	0	0	0	0
23. Loss adjustment expenses (Page 3, Line 3)	0	0	0	0	0
24. Unearned premiums (Page 3, Line 9)	0	0	0	0	0
25. Capital paid up (Page 3, Lines 30 & 31)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
26. Surplus as regards policyholders (Page 3, Line 37)	65,698,132	64,384,215	64,588,684	65,774,057	65,155,890
Cash Flow (Page 5)					
27. Net cash from operations (Line 11)	1,476,596	1,715,025	1,791,684	1,756,105	1,505,216
Risk-Based Capital Analysis					
28. Total adjusted capital	65,698,132	64,384,215	64,588,684	65,774,057	65,155,890
29. Authorized control level risk-based capital	560,185	241,850	276,219	267,555	246,840
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30. Bonds (Line 1)	99.4	98.8	99.9	98.8	99.2
31. Stocks (Lines 2.1 & 2.2)	0.0	0.0	0.0	0.0	0.0
32. Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
33. Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34. Cash, cash equivalents and short-term investments (Line 5)	0.6	0.2	0.1	1.1	0.8
35. Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36. Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37. Other invested assets (Line 8)	0.0	0.0	0.0	0.0	0.0
38. Receivables for securities (Line 9)	0.0	1.0	0.0	0.0	0.0
39. Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
40. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)	0	0	0	0	0
43. Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	0	0
44. Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	0	0	0	0	0
45. Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46. Affiliated mortgage loans on real estate	0	0	0	0	0
47. All other affiliated	0	0	0	0	0
48. Total of above Lines 42 to 47	0	0	0	0	0
49. Total Investment in Parent included in Lines 42 to 47 above	0	0	0	0	0
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	0.0	0.0	0.0	0.0	0.0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2021	2 2020	3 2019	4 2018	5 2017
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24)	0	0	(226)	(4,052)	166
52. Dividends to stockholders (Line 35)	0	(1,700,000)	(3,000,000)	(1,000,000)	(2,000,000)
53. Change in surplus as regards policyholders for the year (Line 38)	1,313,917	(204,469)	(1,185,373)	618,167	(567,506)
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	38,010,483	41,601,982	47,712,155	55,017,192	51,740,231
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)	10,385,923	27,254,050	13,210,896	13,589,166	9,083,626
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	187,636,263	192,268,662	174,526,580	188,310,174	172,290,575
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	457,131	2,893,174	1,421,390	468,053	1,219,279
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
59. Total (Line 35)	236,489,800	264,017,868	236,871,021	257,384,585	234,333,711
Net Losses Paid (Page 9, Part 2, Col. 4)					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	0	0	0	0	0
61. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	0	0	0	0	0
64. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
65. Total (Line 35)	0	0	0	0	0
Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2)	0.0	0.0	0.0	0.0	0.0
68. Loss expenses incurred (Line 3)	0.0	0.0	0.0	0.0	0.0
69. Other underwriting expenses incurred (Line 4)	0.0	0.0	0.0	0.0	0.0
70. Net underwriting gain (loss) (Line 8)	0.0	0.0	0.0	0.0	0.0
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	0.0	0.0	0.0	0.0	0.0
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	0.0	0.0	0.0	0.0	0.0
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	0.0	0.0	0.0	0.0	0.0
One Year Loss Development (\$000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	0	0	0	0	0
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0).....	0.0	0.0	0.0	0.0	0.0
Two Year Loss Development (\$000 omitted)					
76. Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	0	0	0	0	0
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	0.0	0.0	0.0	0.0	0.0

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [] No []

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	7,453	7,441	.0	542	.0	(145)	790	.0	25	96	1,169	700
2.1	Allied lines	12,624	13,399	.0	993	.0	(338)	517	.0	26	138	2,067	1,169
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	88	88	.0	.0	.0	5	10	.0	(1)	1	15	9
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	(1)	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	784,072	692,754	.0	294,571	(25,382)	35,519	94,568	.0	10,113	17,111	106,366	71,232
5.2	Commercial multiple peril (liability portion)	946,216	777,207	.0	372,591	1,209,571	979,299	1,466,342	214,575	134,144	363,733	168,486	86,176
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine .....	.0	26	.0	.0	.0	(75)	1	.0	(21)	.0	.0	11
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	4,776	5,081	.0	2,826	.0	140	237	.0	2	36	839	468
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	155,666	166,577	.0	65,723	78,994	(9,243)	659,084	963	1,439	20,512	16,459	15,261
17.1	Other Liability - occurrence	56,857	67,545	.0	17,226	.0	(102,259)	68,948	.0	2,432	50,988	8,884	5,599
17.2	Other Liability - claims made .....	.0	740	.0	762	.0	5	12	.0	106	206	107	72
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	11,772	28,262	.0	1,869	.0	12,470	29,752	.0	7,500	25,688	1,857	1,505
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	272,498	344,169	.0	133,999	224,912	(15,255)	170,793	11,789	15,667	60,999	45,199	26,542
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	89,127	124,152	.0	35,676	89,398	104,570	24,700	.0	(147)	225	15,114	9,034
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	700	.0	271	.0	351	2,385	.0	475	1,939	.0	.0
24.	Surety .....	.0	.0	.0	.0	.0	(97)	102	.0	(120)	96	.0	.0
26.	Burglary and theft .....	.0	1,942	.0	1,339	.0	(603)	2,823	.0	(493)	787	.0	.0
27.	Boiler and machinery	942	2,054	.0	109	.0	.0	.0	.0	.0	.0	138	103
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	2,342,853	2,232,137	0	927,989	1,577,493	1,004,345	2,521,064	227,327	171,146	542,555	366,700	217,881
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$1,616
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.1 Allied lines .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	26,895	21,529	.0	16,840	.0	219	1,432	.0	(687)	391	4,646	1,776
5.2 Commercial multiple peril (liability portion)	16,063	17,326	.0	9,094	.0	741	8,904	.0	(668)	7,232	2,867	1,084
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	10,777	9,369	.0	6,260	655	44,963	137,929	.0	294	3,361	1,298	697
17.1 Other Liability - occurrence	8,056	7,752	.0	4,284	.0	64	(13,941)	.0	2,424	2,358	1,609	518
17.2 Other Liability - claims made	398	253	.0	145	.0	3	3	.0	46	46	61	25
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	10	8	.0	2	.0	5	5	.0	5	5	2	1
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Boiler and machinery .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	62,199	56,237	0	36,625	655	45,995	134,332	0	1,414	13,393	10,483	4,101
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 44
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	21,090	22,412	.0	6,847	.0	1,315	3,892	.0	143	326	3,623	396
2.1	Allied lines	48,482	49,350	.0	16,518	27,764	21,447	1,808	.0	(136)	473	7,903	907
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	483	183	.0	384	.0	(30)	26	.0	(8)	2	106	9
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	2,589,839	2,445,099	.0	1,248,634	1,348,900	2,133,359	1,294,323	14,681	48,352	54,903	450,148	48,183
5.2	Commercial multiple peril (liability portion)	1,985,455	1,872,232	.0	897,078	179,195	739,650	2,248,875	150,538	365,735	1,140,351	358,817	37,131
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	6,400	6,071	.0	1,820	.0	(120)	399	.0	(54)	81	1,032	120
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	7,602	6,378	.0	3,526	.0	117	238	.0	7	45	1,379	141
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	2,037,588	1,927,022	.0	748,144	653,571	1,306,289	1,978,217	56,310	60,424	179,134	237,676	38,158
17.1	Other Liability - occurrence	105,210	93,546	.0	58,160	2,000	97,502	308,496	72,616	102,884	121,756	9,602	2,018
17.2	Other Liability - claims made	9,862	7,814	.0	6,443	.0	100	14	.0	(200)	994	1,474	183
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	126,345	96,700	.0	94,937	.0	127,596	218,829	.0	32,023	82,251	4,551	2,338
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	13,003	11,267	.0	6,415	.0	12,561	15,509	.0	(29)	1,442	2,254	241
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	2,072	2,240	.0	607	14,493	14,498	30	.0	.0	4	360	39
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	644	2,148	.0	(1,504)	.0	(6,413)	(6,024)	.0	(3,291)	(3,136)	139	14
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft .....	.0	658	.0	777	.0	(104)	456	.0	(82)	113	.0	1
27.	Boiler and machinery	4,462	4,674	.0	1,481	.0	.0	.0	.0	.0	.0	669	84
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	6,958,537	6,547,794	0	3,090,267	2,225,923	4,447,767	6,065,088	294,145	605,768	1,578,739	1,079,733	129,963
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 13,627
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	78,207	80,803	.0	39,207	32,152	37,118	7,611	841	369	845	8,837	3,067
2.1 Allied lines	185,603	152,088	.0	100,019	48,521	52,068	6,522	1,127	1,072	1,219	21,814	7,286
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	25	25	.0	.0	.0	1	2	.0	.0	.0	4	1
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	4,180,752	2,712,062	.0	2,553,995	1,728,942	2,422,942	798,208	13,332	28,728	25,290	645,432	164,179
5.1 Commercial multiple peril (non-liability portion)	502,110	545,402	.0	265,684	450,060	571,196	224,402	764	5,375	10,965	87,166	19,758
5.2 Commercial multiple peril (liability portion)	367,638	307,344	.0	174,700	34,288	(73,981)	261,283	41,284	13,370	170,486	69,886	14,443
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	107,943	81,359	.0	64,272	14,250	17,126	4,431	.0	134	638	16,921	4,236
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	122,446	88,986	.0	76,743	.0	2,430	3,560	.0	221	692	18,926	4,808
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	71,825	82,667	.0	28,440	31,756	(15,854)	247,934	631	(4,184)	14,450	9,662	2,931
17.1 Other Liability - occurrence	314,755	229,981	.0	165,593	100,000	(49,031)	162,048	1,318	16,994	34,233	52,696	12,579
17.2 Other Liability - claims made	8,334	4,675	.0	4,496	.0	36	5	.0	(232)	663	1,313	327
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	5,470	8,805	.0	2,689	.0	(2,808)	21,655	.0	(2,177)	18,424	2,668	657
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	12,183	14,419	.0	2,873	.0	2,676	7,682	.0	(287)	1,357	1,912	477
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	30,024	26,593	.0	15,755	.0	(3,578)	13,535	.0	(2,023)	6,929	5,284	1,178
21.1 Private passenger auto physical damage	8,359	12,086	.0	1,982	935	3,167	2,588	.0	(5)	15	1,319	327
21.2 Commercial auto physical damage	9,645	9,851	.0	4,879	1,505	(1,002)	118	.0	(11)	26	1,709	378
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	7	.0	(7)	.0	(53)	38	.0	(47)	23	.0	.0
26. Burglary and theft	857	766	.0	383	.0	95	134	.0	27	42	156	34
27. Boiler and machinery	112	87	.0	36	.0	.0	.0	.0	.0	.0	19	4
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	6,006,288	4,358,006	0	3,501,739	2,441,724	2,962,548	1,761,756	59,297	57,324	286,297	945,724	236,670
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$8,154
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF California DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	2,154,006	1,772,194	.0	829,402	865,702	1,151,497	563,398	61,521	86,433	39,350	220,017	10,727
2.1 Allied lines	1,549,501	1,202,427	.0	761,113	109,648	64,569	39,639	9,144	10,793	10,991	139,850	35,008
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	11,373	8,435	.0	5,599	.0	1,600	2,150	.0	(1,033)	(489)	3,121	279
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	579	574	.0	241	.0	5	43	.0	.0	5	94	14
5.1 Commercial multiple peril (non-liability portion)	27,164,736	26,232,802	.0	13,262,418	18,134,989	17,052,312	11,995,672	359,632	29,858	429,094	4,698,013	665,893
5.2 Commercial multiple peril (liability portion)	19,462,771	18,982,522	.0	9,413,205	8,868,032	9,877,539	28,803,158	3,082,958	2,678,890	10,911,924	3,483,766	477,222
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	52,303	49,586	.0	22,707	.0	(865)	2,262	.0	(261)	771	7,839	1,282
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	59,664	68,457	.0	32,923	.0	748	3,045	.0	(168)	419	13,389	1,464
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	12,033,573	12,627,111	.0	5,240,759	3,824,824	3,079,039	25,974,778	739,710	985,887	5,032,650	1,498,278	295,089
17.1 Other Liability - occurrence	435,249	351,315	.0	221,280	182,500	(88,935)	531,297	762,325	934,229	407,289	80,811	10,723
17.2 Other Liability - claims made	27,045	20,467	.0	13,228	.0	(27,862)	245	.0	(11,415)	4,494	4,131	663
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	243,391	219,289	.0	141,836	1,229	20,263	331,456	2,562,736	2,324,228	1,802,524	42,203	5,971
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	255,877	423,185	.0	96,176	106,922	243,005	1,207,480	27,383	82,976	149,678	50,596	6,359
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	118,349	162,568	.0	34,137	63,340	59,069	7,952	.0	(181)	298	24,030	2,947
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	10,984	12,628	.0	9,376	62,718	(191,249)	19,518	17,483	29,739	14,052	2,321	269
24. Surety .....	.0	.0	.0	.0	.0	(58)	61	611	556	27	.0	.0
26. Burglary and theft	12,078	15,273	.0	6,923	.0	2,679	8,247	.0	219	2,268	2,290	297
27. Boiler and machinery	194,311	155,149	.0	99,897	.0	.0	.0	.0	.0	.0	19,822	4,765
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	63,785,790	62,303,982	0	30,191,220	32,219,904	31,243,356	69,490,401	7,623,503	7,150,750	18,805,345	10,290,571	1,518,972
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 107,925
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	45,263	50,469	.0	19,975	40,633	44,180	9,625	.0	12	852	7,582	951
2.1 Allied lines	140,534	196,438	.0	72,971	25,252	13,167	4,282	.0	(1,849)	1,693	22,564	2,941
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood .....	.0	8,168	.0	.0	.0	(129)	569	.0	(247)	.77	.0	(1)
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	2,339,592	2,491,068	.0	1,164,175	1,202,437	1,057,220	734,692	11,579	47,385	57,125	401,253	48,735
5.2 Commercial multiple peril (liability portion)	1,680,547	1,698,275	.0	831,465	391,496	345,044	1,746,617	66,690	189,717	907,616	299,435	35,023
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	10,176	9,750	.0	3,167	.0	(197)	536	.0	(25)	131	1,628	212
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	8,501	10,241	.0	3,561	.0	(145)	202	.0	(37)	76	1,546	177
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	725,913	629,275	.0	294,740	912,977	398,071	1,015,529	82,479	75,828	82,598	84,197	15,169
17.1 Other Liability - occurrence	134,734	96,417	.0	65,327	36,873	(210,515)	410,388	8,726	39,795	109,923	22,541	2,982
17.2 Other Liability - claims made	21,024	10,002	.0	14,114	.0	80	127	.0	888	1,675	3,157	439
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	1,250	973	.0	556	.0	(3,023)	4,762	.0	(3,560)	4,317	204	28
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	(13)	.11	.0	(1)	.2	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	6,147	11,910	.0	3,136	.0	432	2,934	.0	143	1,427	1,051	128
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	1,035	3,913	.0	518	.0	(27)	.27	.0	2	.9	188	.21
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	685	1,811	.0	359	(3,356)	(1,857)	1,787	.0	769	894	145	14
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft	482	3,651	.0	.0	.0	80	587	.0	17	188	97	10
27. Boiler and machinery	16,068	22,088	.0	8,187	.0	.0	.0	.0	.0	.0	2,432	336
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	5,131,951	5,244,449	0	2,482,251	2,606,312	1,642,368	3,932,675	169,474	348,837	1,168,603	848,020	107,165
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$11,756
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	59,306	67,593	.0	27,962	.0	(82,385)	7,162	.0	(418)	783	8,971	978
2.1	Allied lines	90,563	129,868	.0	34,413	.0	(4,844)	13,634	.0	(599)	1,388	13,923	1,477
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	616	1,990	.0	103	.0	(74)	501	.0	(40)	26	124	9
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	19,042,186	20,336,274	.0	9,737,785	10,031,426	7,869,057	10,728,972	239,672	206,948	428,014	3,964,577	314,755
5.1	Commercial multiple peril (non-liability portion)	3,182,239	3,174,844	.0	1,592,652	(928,763)	(552,117)	682,059	58,837	73,950	61,243	574,757	52,851
5.2	Commercial multiple peril (liability portion)	2,165,178	2,136,897	.0	1,023,270	622,247	958,367	4,451,280	238,618	89,455	1,597,248	398,382	36,089
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	468,962	515,133	.0	238,684	48,282	49,868	20,715	.0	(2,343)	3,683	98,552	7,738
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	44,390	50,800	.0	21,706	.0	333	1,870	.0	(120)	360	9,689	733
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	1,492,163	1,565,186	.0	621,737	663,604	(27,125)	4,572,880	51,192	62,053	230,649	136,529	24,760
17.1	Other Liability - occurrence	663,868	561,665	.0	170,856	576,063	550,810	1,962,309	176,321	413,933	700,997	28,924	11,097
17.2	Other Liability - claims made	8,387	7,241	.0	2,630	.0	144	153	.0	99	121	1,396	140
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	40,582	39,959	.0	2,856	.0	8,680	32,783	.0	4,848	25,201	6,757	672
19.1	Private passenger auto no-fault (personal injury protection)	254	352	.0	104	.0	53,220	194	.0	4	78	40	4
19.2	Other private passenger auto liability	80,197	92,755	.0	44,030	12,158	11,571	60,722	223	(2,025)	9,509	13,022	1,322
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	779,404	940,614	.0	501,826	236,583	225,094	1,057,772	20,217	4,148	148,848	135,822	12,690
21.1	Private passenger auto physical damage	49,684	55,280	.0	28,240	12,111	11,104	(1,620)	.0	(15)	65	8,004	820
21.2	Commercial auto physical damage	193,276	235,649	.0	113,523	164,834	157,050	9,720	.0	(458)	473	34,251	3,172
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	2,405	29,481	.0	15,711	.0	(90,669)	(78,104)	.0	(45,341)	(41,714)	313	82
24.	Surety	5,335	6,198	.0	2,587	.0	1,384	6,029	.0	119	3,726	1,539	88
26.	Burglary and theft	4,499	38,839	.0	17,038	17,227	(32,893)	18,212	.0	268	4,316	688	100
27.	Boiler and machinery	5,462	9,628	.0	1,267	.0	.0	.0	.0	.0	.0	855	88
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	28,378,956	29,996,246	0	14,198,980	11,455,772	9,106,575	23,547,243	785,080	804,466	3,175,014	5,437,115	469,665
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 83,980
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	9,008	9,083	.0	6,215	.0	(50)	.67	.0	(2)	.11	1,700	.260
2.1	Allied lines	37,575	37,733	.0	30,089	.0	(81)	195	.0	.9	.61	7,218	1,084
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	43,346	45,071	.0	24,708	22,646	22,644	3	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	216,222	342,784	.0	106,724	75,638	77,273	11,759	.0	(1,651)	3,933	37,687	6,294
5.2	Commercial multiple peril (liability portion)	284,552	326,649	.0	143,466	41,727	367,537	514,606	47,403	62,757	104,380	51,980	8,667
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	51	313	.0	38	.0	(21)	6	.0	(6)	2	.0	.0
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	971	1,952	.0	389	.0	(1)	33	.0	(1)	7	194	.28
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	436,649	188,422	.0	296,696	.0	14,749	36,251	.0	2,386	10,695	54,545	12,691
17.1	Other Liability - occurrence	41,933	38,780	.0	16,824	.0	(1,213)	49,366	3,360	3,775	16,334	7,923	1,209
17.2	Other Liability - claims made	2,389	1,091	.0	1,568	.0	3	1	.0	69	163	383	.68
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	322	242	.0	.80	8,500	(15,865)	9,936	6,034	6,012	.37	53	.11
19.1	Private passenger auto no-fault (personal injury protection)	120	146	.0	.25	.0	.1	(1)	.0	.0	.0	11	.0
19.2	Other private passenger auto liability	505	621	.0	104	.0	.4	(3)	.0	.0	(1)	45	.0
19.3	Commercial auto no-fault (personal injury protection)	2,829	2,873	.0	.807	.0	(11)	942	.0	.18	415	.650	.82
19.4	Other commercial auto liability	28,592	29,142	.0	10,764	.0	337,406	347,590	.0	(558)	6,077	6,708	825
21.1	Private passenger auto physical damage	625	605	.0	161	.0	13	1	.0	(1)	.0	56	.0
21.2	Commercial auto physical damage	6,756	6,876	.0	2,215	.0	22	184	.0	(9)	.16	1,666	195
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	874	1,165	.0	.0	.0	.0	.0	.0	.0	.0	140	.25
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft	78	160	.0	.34	.0	3	19	.0	.1	.7	12	.4
27.	Boiler and machinery	4,023	4,047	.0	3,284	.0	.0	.0	.0	.0	.0	610	116
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	1,117,420	1,037,755	0	644,191	148,511	802,413	970,955	56,797	72,799	142,137	171,581	31,559
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$1,705
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	5,474	4,057	.0	3,459	3,219	2,690	(163)	.0	6	.43	.939	.129
2.1	Allied lines	13,000	9,215	.0	6,999	.0	(335)	102	.0	19	.92	2,364	.305
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood .....	.2	.2	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	1,360,536	1,545,333	.0	668,953	146,160	153,166	323,255	.0	19,065	34,999	254,509	32,056
5.2	Commercial multiple peril (liability portion)	707,570	744,717	.0	359,602	539,200	445,670	888,630	255,116	148,040	373,873	133,618	17,034
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine .....	.0	1,602	.0	.0	.0	(62)	.86	.0	(4)	.35	.0	.0
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	23,427	28,403	.0	(1,305)	.0	418	1,262	.0	(36)	211	5,161	550
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	509,048	500,417	.0	196,889	28,037	(20,742)	218,694	1,943	(799)	41,729	51,683	11,960
17.1	Other Liability - occurrence	34,900	44,292	.0	10,032	.0	10,630	61,480	.0	3,166	51,715	6,110	820
17.2	Other Liability - claims made	24	23	.0	.1	.0	.0	.0	.0	.5	.5	.4	.1
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	146	146	.0	49	.0	28	.82	.0	21	.78	22	.3
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	26,257	24,849	.0	13,569	.0	228	8,419	.0	301	4,070	5,761	616
19.4	Other commercial auto liability	900,822	852,488	.0	522,220	134,763	372,232	639,474	1,246	9,274	121,947	190,607	21,145
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	456,013	449,509	.0	259,414	172,078	185,740	31,239	.0	(386)	778	98,994	10,704
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	935	.0	.0	.0	619	977	.0	532	795	.0	.0
24.	Surety	318,366	390,891	.0	169,027	275	429,408	532,150	7,344	(15,384)	98,670	103,476	7,473
26.	Burglary and theft .....	.0	4,918	.0	.0	.0	1,330	3,646	.0	151	1,016	.0	.0
27.	Boiler and machinery	1,617	1,111	.0	963	.0	.0	.0	.0	.0	.0	243	.38
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	4,357,202	4,602,908	0	2,209,872	1,023,732	1,581,020	2,709,333	265,649	163,971	730,056	853,491	102,834
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$3,686
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	80,507	85,243	.0	9,711	(21,500)	(27,426)	3,078	.0	(712)	(33)	13,079	2,044
2.1	Allied lines	160,151	166,173	.0	23,134	.0	(228,036)	9,779	.0	(67)	2,414	27,708	3,951
2.2	Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	.0	.0	.0	.0	.0	(9)	2	.0	(2)	.0	.0	.0
3.	Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	3,562,356	3,740,637	.0	1,726,620	171,938	103,359	270,317	56,701	86,292	94,706	619,925	85,884
5.2	Commercial multiple peril (liability portion)	2,623,802	3,148,869	.0	1,159,599	943,169	460,249	5,597,472	468,125	470,557	2,108,025	454,070	63,219
6.	Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	20,042	19,361	.0	8,672	.0	(4,260)	6,058	.0	(206)	312	3,720	484
10.	Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	7,628	6,686	.0	1,555	.0	75	215	.0	7	48	2,589	185
13.	Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	2,156,310	2,261,112	.0	799,587	23,358	12,664	1,773,415	65,143	82,307	257,970	400,007	52,052
17.1	Other Liability - occurrence	999,260	997,521	.0	509,357	762,808	1,182,875	4,184,779	432,952	133,299	1,160,838	168,299	24,120
17.2	Other Liability - claims made	31,195	39,813	.0	13,436	29,364	18,735	454,837	56,710	129,825	147,022	5,103	752
17.3	Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	281,146	289,965	.0	118,834	15,500	48,257	568,536	34,946	(813)	412,764	46,539	6,787
19.1	Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	.0	.0	.0	.0	.0	20	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	13,148	13,939	.0	6,387	17,507	67,252	62,989	34	(628)	3,295	2,935	316
19.4	Other commercial auto liability	733,387	708,387	.0	336,475	1,441,101	440,273	1,355,960	104,638	53,940	178,929	127,265	17,686
21.1	Private passenger auto physical damage	.0	.0	.0	.0	(400)	(400)	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	143,167	136,777	.0	60,469	103,415	99,042	4,656	.0	(208)	265	25,130	3,456
22.	Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	63,460	137,270	.0	107,839	(1,958)	(79,248)	865,902	.0	13,516	46,189	12,804	1,515
24.	Surety	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft	72,951	205,117	.0	167,810	100,000	153,486	124,686	.0	8,438	34,699	11,401	1,740
27.	Boiler and machinery	22,419	21,456	.0	3,676	.0	.0	.0	.0	.0	.0	3,240	542
28.	Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	10,970,929	11,978,326	0	5,053,161	3,584,302	2,246,908	15,282,681	1,219,249	975,545	4,447,443	1,923,814	264,733
DETAILS OF WRITE-INS													
3401.													
3402.													
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 4,212
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	195,495	171,655	.0	105,211	52,015	55,115	10,936	.0	(524)	1,720	23,616	8,713
2.1 Allied lines	349,200	265,231	.0	201,777	142,175	111,452	9,964	1,913	1,625	2,334	47,619	15,564
2.2 Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	48	49	.0	.0	.0	(52)	16	.0	(29)	2	.8	2
3. Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	15,367,910	11,062,189	.0	8,766,446	6,183,703	6,606,720	1,362,747	115,303	148,205	102,913	2,362,639	684,675
5.1 Commercial multiple peril (non-liability portion)	5,210,317	4,496,397	.0	2,583,132	2,021,466	686,337	1,244,653	35,260	51,877	73,451	893,020	232,363
5.2 Commercial multiple peril (liability portion)	3,800,432	3,232,836	.0	1,881,132	1,248,984	3,010,342	6,277,163	649,221	421,936	2,044,516	698,549	169,668
6. Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	545,028	390,939	.0	306,240	58,909	69,155	16,785	.0	504	2,950	86,371	24,300
10. Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	75,932	65,711	.0	34,277	.0	1,478	2,626	.0	60	479	12,598	3,388
13. Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	2,696,669	2,568,393	.0	1,208,315	251,860	325,465	1,368,887	73,291	88,507	273,922	290,114	120,259
17.1 Other Liability - occurrence	311,721	329,321	.0	158,700	24,684	145,949	4,158,386	129,712	111,074	377,023	46,993	13,944
17.2 Other Liability - claims made	4,367	8,315	.0	2,445	.0	155,824	155,905	8,681	16,107	8,519	685	195
17.3 Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	54,406	113,264	.0	8,091	.0	4,648	1,299,189	.0	(16,735)	179,930	8,948	2,471
19.1 Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	110,828	118,037	.0	41,755	97,046	(49,598)	95,536	1,700	(12)	11,378	13,717	4,942
19.3 Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	487,212	659,931	.0	175,937	293,176	610,296	2,074,710	32,987	44,644	109,189	84,197	21,726
21.1 Private passenger auto physical damage	76,476	78,858	.0	32,223	35,835	34,767	(2,304)	.0	(16)	91	9,386	3,410
21.2 Commercial auto physical damage	132,127	140,007	.0	49,483	(10,395)	(271)	15,908	.0	(45)	241	23,641	5,892
22. Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	91,867	99,007	.0	71,077	235,000	159,376	338,424	.0	54,008	78,900	10,722	4,097
24. Surety	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft	126,820	109,206	.0	98,684	4,665	(67,531)	78,145	.0	3,090	21,802	14,437	5,657
27. Boiler and machinery	12,733	8,476	.0	6,312	.0	.0	.0	.0	.0	.0	1,458	568
28. Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	29,649,588	23,917,822	0	15,731,237	10,639,123	11,859,472	18,507,676	1,048,068	924,276	3,289,360	4,628,718	1,321,834
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 47,638
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.1 Allied lines .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	3,824	3,754	.0	70	.0	(14)	(14)	.0	(6)	(6)	671	.0
5.2 Commercial multiple peril (liability portion)	(1,494)	(1,490)	.0	(4)	.0	(1,193)	(1,183)	.0	(1,287)	(1,276)	(227)	2
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	22,160	22,105	.0	6,068	.0	(20,993)	(15,620)	16,502	16,459	2,176	2,531	1,585
17.1 Other Liability - occurrence .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.2 Other Liability - claims made	294	189	.0	105	.0	3	3	.0	34	34	44	26
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Boiler and machinery .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	24,784	24,558	0	6,239	0	(22,197)	(16,814)	16,502	15,200	928	3,019	1,613
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	6,118	6,124	.0	2,006	.0	(1,169)	(364)	.0	3	85	1,064	158
2.1	Allied lines	12,042	12,113	.0	3,928	.0	(943)	(44)	.0	(13)	153	2,240	308
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	89,113	66,191	.0	59,466	.0	3,045	5,007	.0	(243)	1,294	15,329	2,038
5.2	Commercial multiple peril (liability portion)	45,084	25,059	.0	48,421	.0	(4,546)	19,805	44	(8,072)	16,265	8,602	1,530
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	6,278	4,571	.0	4,635	.0	173	194	.0	19	24	997	142
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	196,814	182,871	.0	81,858	130,989	(11,499)	148,244	3,236	(5,684)	47,882	19,272	4,773
17.1	Other Liability - occurrence	4,357	4,202	.0	2,117	.0	1,825	1,675	.0	(1,186)	3,281	763	109
17.2	Other Liability - claims made	355	320	.0	35	.0	(1)	(1)	.0	16	16	54	7
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	5,784	5,426	.0	2,753	.0	(1,141)	6,299	.0	(1,947)	3,953	955	133
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	6,425	2,427	.0	3,998	.0	440	440	.0	231	231	1,115	129
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	2,065	780	.0	1,285	.0	16	16	.0	1	1	376	42
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	32,889	31,919	.0	16,444	.0	20,965	25,868	.0	17,446	21,033	7,737	804
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft	31,332	32,250	.0	15,665	.0	12,520	18,544	.0	2,918	5,168	7,897	783
27.	Boiler and machinery	1,495	1,497	.0	486	.0	.0	.0	.0	.0	.0	236	39
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	440,151	375,750	0	243,097	130,989	19,685	225,683	3,280	3,489	99,386	66,637	10,995
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$305
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	55,756	49,428	.0	12,578	.0	583	3,765	.0	240	536	8,759	746
2.1	Allied lines	147,817	134,959	.0	28,214	.0	391	7,214	.0	470	1,216	24,664	1,973
2.2	Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	11,448	10,383	.0	1,065	.0	845	939	.0	44	60	2,034	151
3.	Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	5,140,373	5,048,175	.0	2,392,467	4,851,435	10,339,227	7,135,695	63,985	63,760	87,465	842,959	69,147
5.2	Commercial multiple peril (liability portion)	3,573,060	3,491,383	.0	1,769,219	1,805,194	2,441,268	6,850,570	1,399,075	2,789,086	4,226,602	634,381	48,155
6.	Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	3,341	5,482	.0	1,618	.0	(260)	295	.0	(49)	87	689	46
10.	Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	50,341	50,815	.0	21,316	.0	591	1,925	.0	(58)	373	8,031	680
13.	Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	3,163,950	2,931,847	.0	1,310,503	1,233,716	935,715	5,502,314	140,391	112,315	299,288	313,362	42,646
17.1	Other Liability - occurrence	266,327	240,521	.0	79,955	.0	354,354	718,483	58,035	54,525	195,556	44,575	3,563
17.2	Other Liability - claims made	14,138	13,544	.0	8,431	.0	20	29	.0	715	2,051	2,194	191
17.3	Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	247,694	227,620	.0	91,610	.0	55,456	146,797	.0	37,209	136,010	40,288	3,318
19.1	Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	.0	.0	.0	.0	1,371	1,371	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	336,636	340,959	.0	126,784	36,878	43,735	327,824	7,720	3,018	54,667	60,789	4,555
21.1	Private passenger auto physical damage	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	127,906	132,924	.0	45,344	48,638	47,047	5,139	.0	(133)	272	23,475	1,737
22.	Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	3,656	13,167	.0	11,293	(9,410)	(380,999)	73,399	115	(10,372)	(7,975)	1,103	58
24.	Surety	(26,211)	(19,377)	.0	19,722	(413)	3,937	310,857	7,303	(4,161)	4,247	(3)	11
26.	Burglary and theft	(2,131)	17,423	.0	16,701	.0	(2,790)	3,256	.0	(864)	1,142	647	16
27.	Boiler and machinery	16,336	14,278	.0	3,633	.0	.0	.0	.0	.0	.0	2,379	218
28.	Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	13,130,437	12,703,531	0	5,940,453	7,967,409	13,840,491	21,088,501	1,676,624	3,045,745	5,001,597	2,010,326	177,211
DETAILS OF WRITE-INS													
3401.													
3402.													
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$17,122
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	61,185	120,533	.0	23,505	2,130	(6,146)	7,672	.0	92	1,426	10,795	1,050
2.1	Allied lines	43,666	155,757	.0	25,510	179,333	(22,042)	9,140	195	(527)	1,583	9,861	379
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	500	12,141	.0	100	.0	77	1,296	.0	(142)	.84	115	(31)
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	4,966,447	4,977,840	.0	2,365,391	3,198,287	5,114,646	3,052,176	90,295	83,214	94,680	835,201	101,419
5.2	Commercial multiple peril (liability portion)	3,730,697	3,565,515	.0	1,744,751	3,094,450	2,167,659	6,252,030	657,226	602,897	2,299,874	671,240	76,205
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	8,851	11,236	.0	3,426	.0	(512)	678	.0	(135)	173	1,654	163
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	102,362	119,212	.0	44,995	.0	2,515	5,380	.0	(21)	874	17,861	2,052
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	1,318,984	1,388,423	.0	444,490	568,294	(106,720)	1,515,672	22,023	16,542	186,086	134,620	26,733
17.1	Other Liability - occurrence	272,429	238,349	.0	111,656	(4,571)	59,747	570,009	10,003	2,661	193,990	41,103	5,756
17.2	Other Liability - claims made	7,152	13,580	.0	2,672	.0	(67)	219	.0	131	3,439	1,129	119
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	198,051	137,733	.0	124,173	.0	1,831	112,073	.0	(5,572)	101,051	24,669	4,371
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.4	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	303,595	357,359	.0	97,568	88,090	(66,746)	1,165,414	10,758	(20,442)	106,245	34,066	5,726
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	149,712	164,237	.0	46,029	182,613	175,904	5,788	.0	(295)	358	18,792	2,951
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	22,998	19,743	.0	25,372	(5,061)	(13,770)	(5,338)	.0	(12,672)	(12,236)	3,710	487
24.	Surety	1,662	1,662	.0	1,662	.0	47	594	.0	(100)	421	.0	34
26.	Burglary and theft	2,175	14,495	.0	7,408	.0	365	1,711	.0	191	625	327	(1)
27.	Boiler and machinery	8,380	32,716	.0	4,238	.0	.0	.0	.0	.0	.0	1,399	95
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	11,198,846	11,330,531	0	5,072,821	7,303,565	7,306,788	12,694,514	790,500	665,822	2,978,673	1,806,546	227,508
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 22,136
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Iowa

DURING THE YEAR 2021

NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,995	8,280	.0	247	.0	(1,879)	782	.0	(167)	(34)	313	.35
2.1 Allied lines	5,610	26,370	.0	647	.0	(1,698)	2,070	.0	(169)	283	913	100
2.2 Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	243,132	205,221	.0	134,490	14,174	28,090	20,718	64	662	3,764	43,150	4,368
5.2 Commercial multiple peril (liability portion)	159,220	136,370	.0	71,532	2,071	(136,150)	73,495	4,215	4,073	62,009	29,784	2,853
6. Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	.0	522	.0	.0	.0	(19)	22	.0	(3)	8	.0	.0
10. Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	355	305	.0	147	.0	8	12	.0	1	2	95	6
13. Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	117,362	131,726	.0	45,040	8,866	(11,583)	74,942	1,687	2,268	13,091	12,823	2,210
17.1 Other Liability - occurrence	114,327	109,665	.0	42,624	.0	447,909	527,852	.0	13,309	53,073	12,455	2,049
17.2 Other Liability - claims made	7,993	7,452	.0	2,928	.0	56	(19)	.0	(333)	611	867	143
17.3 Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	56,457	51,861	.0	18,749	.0	17,902	32,418	.0	8,718	22,640	6,517	1,011
19.1 Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	(1)	(1)	.0	.0	.0	(1)	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	116,167	102,747	.0	44,038	83,486	(263,490)	75,269	13,974	14,835	14,353	20,100	2,082
21.1 Private passenger auto physical damage	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	66,545	59,710	.0	25,530	42,175	47,810	6,311	.0	16	124	11,518	1,192
22. Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	21,477	7,158	.0	17,899	.0	(5,285)	(2,223)	.0	(5,491)	(5,095)	4,528	385
24. Surety	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft	25,840	8,552	.0	21,519	.0	(113)	1,111	.0	12	407	5,233	463
27. Boiler and machinery	607	2,999	.0	120	.0	.0	.0	.0	.0	.0	95	11
28. Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	937,086	858,937	0	425,510	150,772	121,557	812,760	19,940	37,731	165,236	148,391	16,908
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$833

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	11,726	11,387	.0	380	.0	604	1,691	.0	(284)	(585)	1,898	1,207
2.1	Allied lines	26,614	25,510	.0	1,143	.0	1,547	2,979	.0	64	304	4,887	2,754
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	2,993	2,993	.0	.0	.0	(19)	249	.0	(14)	28	546	377
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	168,005	164,916	.0	71,761	11,473	18,317	11,984	675	2,611	3,300	30,616	19,557
5.2	Commercial multiple peril (liability portion)	104,846	109,077	.0	53,346	58,598	(53,019)	248,605	17,983	(6,393)	103,077	19,514	13,229
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	1,798	1,574	.0	481	.0	8	30	.0	4	11	302	180
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	72,759	72,162	.0	29,685	73,834	116,800	309,887	6,767	2,942	12,125	8,155	7,596
17.1	Other Liability - occurrence	26,024	23,944	.0	14,517	.0	(13,903)	18,514	.0	(4,921)	15,206	4,578	2,788
17.2	Other Liability - claims made	112	112	.0	19	.0	.0	.0	.0	.0	8	14	17
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	11,777	11,527	.0	2,058	.0	2,188	6,432	.0	1,662	6,141	1,999	1,248
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	164	157	.0	18	.0	(36)	85	.0	(15)	42	54	18
19.4	Other commercial auto liability	22,438	20,035	.0	4,456	2,788	1,580	6,555	.0	(841)	3,228	3,948	2,305
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	12,561	9,938	.0	3,384	9,709	9,625	61	.0	9	22	2,186	1,229
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	163	.0	.0	.0	(1,258)	(479)	.0	(728)	(713)	.0	21
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft	545	545	.0	318	.0	11	73	.0	1	24	84	60
27.	Boiler and machinery	3,132	2,950	.0	182	.0	.0	.0	.0	.0	.0	454	340
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	465,494	456,990	0	181,748	156,402	82,445	606,666	25,425	(5,895)	142,224	79,238	52,921
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$694
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	31,055	36,775	.0	3,503	.0	(2,600)	3,985	.0	(1,364)	(788)	5,066	935
2.1	Allied lines	40,329	38,535	.0	8,260	.0	1,183	4,155	.0	.34	404	6,254	1,215
2.2	Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	1,980	1,980	.0	.0	.0	138	138	.0	15	15	361	60
3.	Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	1,273,783	1,218,874	.0	575,522	641,566	810,923	354,644	12,359	8,495	22,699	218,927	38,388
5.2	Commercial multiple peril (liability portion)	754,367	736,739	.0	297,825	49,093	380,671	753,388	38,764	27,871	345,652	140,616	22,857
6.	Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	977	913	.0	640	.0	314	517	.0	(39)	14	29	29
10.	Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	28,304	30,182	.0	14,390	.0	584	1,377	.0	(25)	224	4,976	853
13.	Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	269,131	271,085	.0	81,844	17,627	167,812	2,150,735	68,380	70,386	27,224	28,285	8,148
17.1	Other Liability - occurrence	(20,131)	(6,385)	.0	16,964	52,500	77,131	354,959	14,333	(18,105)	162,558	(2,072)	1,182
17.2	Other Liability - claims made	.0	520	.0	53	.0	2	3	.0	(119)	129	82	16
17.3	Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	10,391	10,344	.0	6,870	.0	(3,189)	10,202	.0	(3,893)	8,304	2,135	337
19.1	Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	161	204	.0	44	.0	(80)	169	.0	(30)	80	41	5
19.4	Other commercial auto liability	50,308	51,755	.0	17,438	88,862	14,447	123,057	1,936	301	10,611	9,045	1,813
21.1	Private passenger auto physical damage	.0	.0	.0	.0	(190)	(190)	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	16,708	17,021	.0	4,089	4,649	4,769	424	.0	(30)	35	2,953	503
22.	Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	.0	7,556	.0	.0	.0	5,018	7,200	.0	4,258	5,854	.0	.0
24.	Surety	15,750	16,181	.0	7,967	.0	875	6,527	119	(579)	4,540	3,515	474
26.	Burglary and theft	151	1,849	.0	104	.0	553	1,171	.0	98	328	23	5
27.	Boiler and machinery	6,185	6,570	.0	941	.0	.0	.0	.0	.0	.0	833	186
28.	Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	2,479,975	2,440,698	0	1,036,454	854,107	1,458,361	3,772,651	135,891	87,274	587,883	421,069	77,006
DETAILS OF WRITE-INS													
3401.													
3402.													
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$3,339
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	72,089	61,469	.0	27,718	40,451	29,816	(3,244)	.0	(182)	529	12,166	2,251
2.1 Allied lines	154,187	127,463	.0	53,126	277,608	269,802	(152)	5,373	5,698	1,685	26,743	4,820
2.2 Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	3,964	2,257	.0	1,707	.0	342	342	.0	9	9	872	125
3. Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	.0	.0	.0	.0	.0	.0	.0	(120)	(120)	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	1,654,187	1,640,094	.0	757,478	3,228,777	5,263,465	2,498,676	27,027	30,652	24,045	283,055	51,500
5.2 Commercial multiple peril (liability portion)	1,028,683	998,436	.0	460,600	197,767	301,775	1,610,906	118,201	(8,624)	586,537	189,530	32,444
6. Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	2,066	1,493	.0	1,069	.0	157	253	.0	7	24	404	65
10. Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	1,414	952	.0	547	.0	35	39	.0	5	7	938	45
13. Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	319,182	351,382	.0	109,789	205,994	(10,878)	232,919	31,912	29,063	37,805	34,324	9,970
17.1 Other Liability - occurrence	408,952	428,158	.0	177,256	114,734	116,658	636,925	33,622	11,825	529,105	68,002	12,709
17.2 Other Liability - claims made	71,597	73,295	.0	21,597	.0	(138,069)	255,405	16,726	34,210	66,716	11,077	2,215
17.3 Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	103,956	108,099	.0	38,321	.0	13,947	160,357	3,166	19,784	130,980	21,310	3,275
19.1 Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	221,189	243,266	.0	80,335	37,008	39,482	147,857	3,225	(2,079)	27,404	28,722	6,855
19.3 Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	459,268	455,483	.0	173,154	59,701	3,028,265	3,686,977	47,732	67,539	83,155	65,051	14,278
21.1 Private passenger auto physical damage	106,366	114,945	.0	41,415	70,521	68,713	2,057	.0	(53)	141	13,823	3,298
21.2 Commercial auto physical damage	39,481	40,014	.0	14,495	41,047	45,559	6,839	.0	(41)	45	6,143	1,226
22. Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	930	20,985	.0	4,259	.0	5,847	13,125	.0	4,937	8,680	188	25
24. Surety	.0	6	.0	(1)	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft	2,274	38,555	.0	15,867	.0	14,336	22,850	.0	3,190	6,370	349	70
27. Boiler and machinery	11,903	9,505	.0	2,781	.0	.0	.0	.0	.0	.0	1,790	373
28. Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	4,661,688	4,715,857	0	1,981,204	4,273,608	9,049,252	9,272,131	286,864	195,820	1,503,237	764,487	145,544
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 6,222
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	484,319	395,260	.0	254,754	41,705	65,328	51,568	.0	(744)	4,873	66,019	13,253
2.1 Allied lines	365,605	310,858	.0	187,802	5,936	6,950	30,698	.0	(655)	3,283	57,807	10,007
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	25,771	3,038	.0	22,761	.0	490	663	.0	22	.36	267	677
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	16,869,725	17,432,772	.0	8,692,227	3,727,960	1,426,889	3,171,903	68,993	33,312	267,650	3,729,522	466,936
5.1 Commercial multiple peril (non-liability portion)	5,951,201	6,022,057	.0	2,832,604	1,107,223	738,478	393,145	12,148	49,971	106,231	1,267,472	164,467
5.2 Commercial multiple peril (liability portion)	3,108,462	3,270,180	.0	1,311,414	923,672	917,716	3,515,476	295,596	240,838	1,996,705	712,446	86,814
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	291,310	304,275	.0	138,036	103,558	94,391	52,910	750	(285)	2,607	66,166	8,063
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	62,717	64,386	.0	32,473	.0	638	2,576	.0	(133)	495	13,738	1,742
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	359,652	324,805	.0	176,386	121,929	175,163	1,710,846	8,300	6,715	50,480	40,954	10,021
17.1 Other Liability - occurrence	590,989	553,840	.0	416,588	105,400	44,343	364,843	10,977	115,175	521,366	44,433	16,162
17.2 Other Liability - claims made	1,933	2,156	.0	1,933	.0	44	48	.0	(26)	7	313	.57
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	587,120	569,368	.0	499,749	1,432	302,484	3,252,518	233,281	274,195	500,577	12,508	16,134
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	986,743	1,005,373	.0	486,744	157,938	103,284	424,563	16,096	21,738	144,361	157,519	27,276
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	476,310	469,826	.0	219,294	143,500	147,029	19,470	.0	(700)	916	72,272	13,140
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	1,059	.0	423	.0	(5,270)	(4,459)	.0	(2,573)	(2,338)	.0	.3
24. Surety	(493)	8,828	.0	.0	.0	(9,929)	25,016	.0	(420)	10,021	(99)	117
26. Burglary and theft .....	.0	681	.0	385	.0	53	364	.0	(10)	82	.0	2
27. Boiler and machinery	42,972	25,958	.0	25,394	.0	.0	.0	.0	.0	.0	4,001	1,161
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	30,204,336	30,764,720	0	15,297,960	6,440,253	4,008,081	13,012,148	646,141	736,420	3,607,352	6,245,338	836,032
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 88,637
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	96,742	93,258	.0	32,174	.0	633	1,759	.0	(422)	(493)	17,804	1,938
2.1	Allied lines	92,294	100,405	.0	35,553	15,000	15,429	2,107	.0	260	519	17,271	1,849
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	723	1,266	.0	166	.0	(4)	18	.0	(1)	1	413	14
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	8,478	8,796	772	.0	(42)	59	.0	.0
5.1	Commercial multiple peril (non-liability portion)	3,298,352	3,102,626	.0	1,630,524	786,281	1,415,969	758,502	26,889	36,772	27,458	559,301	66,191
5.2	Commercial multiple peril (liability portion)	2,539,918	2,364,625	.0	1,126,016	279,555	262,029	1,191,060	114,242	128,098	699,479	453,228	50,956
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	3,555	3,835	.0	736	.0	(42)	24	.0	(10)	7	647	71
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	16,103	16,101	.0	8,289	.0	111	346	.0	(9)	58	3,908	324
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	1,358,619	1,404,120	.0	603,747	535,513	1,272,218	4,235,811	61,951	60,438	89,482	155,430	27,220
17.1	Other Liability - occurrence	147,213	182,314	.0	64,229	14,000	294,390	588,932	28,521	28,347	232,552	24,833	3,183
17.2	Other Liability - claims made	11,559	11,459	.0	4,941	.0	(27)	57	.0	378	1,070	1,780	237
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	6,803	12,703	.0	832	.0	(5,695)	8,139	.0	(5,220)	7,278	1,276	156
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	5,265	6,733	.0	1,496	.0	13,973	15,688	.0	5	794	1,033	105
19.4	Other commercial auto liability	415,190	464,486	.0	124,019	109,680	38,167	597,994	25,231	27,173	54,521	76,427	8,318
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	159,961	187,764	.0	48,084	78,724	85,237	11,065	.0	(69)	268	30,061	3,204
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	1,788	40,963	.0	23,969	(3,060)	(5,194)	(815)	.0	(2,273)	(2,045)	375	36
24.	Surety .....	.0	.0	.0	.0	.0	(20)	14	.0	(18)	9	.0	.0
26.	Burglary and theft	4,507	55,112	.0	32,545	.0	(197)	237	.0	(62)	84	870	90
27.	Boiler and machinery	17,292	17,651	.0	6,168	.0	.0	.0	.0	.0	.0	2,610	346
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	8,175,884	8,065,421	0	3,743,488	1,824,171	3,395,773	7,411,710	256,834	273,345	1,111,101	1,347,267	164,238
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$7,649
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	623,441	600,040	.0	312,073	505,870	929,303	528,397	28,997	31,649	19,995	87,142	15,404
2.1	Allied lines	725,607	664,787	.0	346,813	62,276	64,938	72,486	12,424	12,513	7,369	112,490	19,445
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	8,519	6,781	.0	3,010	.0	351	1,612	.0	(13)	.87	1,465	232
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	22,459,039	21,505,297	.0	11,840,373	6,973,866	7,481,347	4,987,992	151,082	117,299	318,388	4,599,286	603,931
5.1	Commercial multiple peril (non-liability portion)	12,114,381	12,099,579	.0	5,769,465	1,733,234	2,232,541	1,925,258	79,164	143,793	235,158	2,120,786	326,028
5.2	Commercial multiple peril (liability portion)	8,806,551	8,991,264	.0	4,126,106	1,599,647	4,998,844	19,584,024	861,368	940,961	5,732,988	1,625,357	239,928
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	492,779	484,232	.0	249,323	69,985	104,016	70,842	107	(2,442)	12,449	103,248	13,329
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	249,002	245,665	.0	123,635	.0	1,447	6,927	.0	121	1,323	48,848	6,774
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	800
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	2,940,855	3,144,089	.0	1,065,892	1,456,907	1,885,056	5,890,459	108,346	116,431	580,497	293,062	80,307
17.1	Other Liability - occurrence	755,042	855,005	.0	244,617	63,439	553,248	1,958,952	124,333	297,971	850,187	132,666	20,572
17.2	Other Liability - claims made	18,243	18,472	.0	8,206	.0	284	344	.0	638	1,329	2,899	496
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	44,784	77,897	.0	19,260	.0	6,488	96,363	259	744	69,396	7,061	1,232
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	757	(381)	.0	(27)	(95)	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	18,642	21,520	.0	8,753	(7,122)	14,924	31,178	.11	(1,135)	2,254	3,778	509
19.4	Other commercial auto liability	1,856,343	1,958,202	.0	965,982	951,286	599,059	4,016,381	94,437	48,442	341,114	323,057	50,510
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	825,004	814,933	.0	445,443	536,850	567,358	71,344	620	(972)	1,553	139,390	22,432
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	524	8,766	.0	5,457	7,232	(26,352)	(28,339)	(340)	(17,522)	(15,813)	89	17
24.	Surety	52,998	58,020	.0	26,725	.0	6,260	64,132	.0	(5,395)	39,649	8,269	1,434
26.	Burglary and theft	1,134	4,201	.0	2,774	.0	510	2,132	.0	(4)	494	199	32
27.	Boiler and machinery	38,125	34,265	.0	14,260	.0	.0	.0	.0	.0	.0	5,771	1,037
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	52,031,013	51,593,015	0	25,578,167	13,953,470	19,420,379	39,280,103	1,460,808	1,683,052	8,198,322	9,614,863	1,404,449
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$184,442
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	216,559	275,367	.0	79,962	10,385	(45,200)	32,758	.0	(348)	3,373	29,969	4,703
2.1	Allied lines	313,873	355,021	.0	115,196	55,155	492,575	489,264	.0	617	5,654	45,676	6,667
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	20,596	18,895	.0	11,681	.0	1,401	1,989	.0	(109)	163	3,179	417
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	16,119,464	15,897,232	.0	7,368,702	6,832,349	8,991,286	6,901,486	101,877	(146,632)	265,185	2,871,293	329,735
5.2	Commercial multiple peril (liability portion)	10,449,547	10,266,008	.0	4,732,986	1,349,975	6,861,113	13,872,288	1,051,548	3,569,700	6,800,459	2,007,919	213,913
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	26,371	21,379	.0	8,380	.0	361	1,464	.0	32	271	4,533	523
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	35,906	35,065	.0	15,424	.0	1,370	2,003	.0	(91)	273	8,212	733
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	4,092,965	4,078,137	.0	1,829,691	722,958	1,376,098	4,768,835	88,052	124,296	577,330	465,426	83,820
17.1	Other Liability - occurrence	296,041	282,300	.0	157,170	1,000	201,952	363,521	9,867	18,525	144,608	56,209	6,019
17.2	Other Liability - claims made	17,273	15,469	.0	.0	.0	(36,851)	332,962	3,580	12,930	26,611	2,611	409
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	240,453	218,786	.0	153,623	.0	(9,651)	165,621	.0	(20,036)	90,042	37,827	4,965
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	321,038	362,765	.0	135,235	44,326	202,981	836,832	655	(14,124)	67,917	27,231	4,468
19.4	Other commercial auto liability	846,220	854,323	.0	333,371	265,021	657,833	1,112,321	46,880	69,303	138,439	128,179	17,430
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	739,116	768,139	.0	240,780	338,793	329,239	41,926	.0	(1,107)	1,134	109,625	15,259
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	1,671	13,229	.0	1,761	.0	(14,815)	(1,887)	.0	(10,994)	(9,966)	334	51
24.	Surety .....	.0	90	.0	(83)	.0	(9,120)	4,047	.0	(3,207)	938	.0	4
26.	Burglary and theft	10,745	11,287	.0	7,870	.0	402	2,212	.0	101	664	1,640	219
27.	Boiler and machinery	59,675	63,984	.0	20,786	.0	.0	.0	.0	.0	.0	7,430	1,237
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	33,807,513	33,537,476	0	15,222,263	9,619,962	19,000,974	28,927,642	1,302,459	3,598,856	8,112,951	5,807,293	690,572
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$60,840
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	80,156	78,703	.0	21,041	102,484	(12,572)	5,027	.0	(205)	566	11,044	1,659
2.1	Allied lines	187,553	195,763	.0	66,918	28,390	25,458	15,467	6,274	5,962	1,794	21,481	3,886
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	2,749	2,096	.0	1,271	.0	(110)	235	.0	(46)	16	343	57
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	6,260,275	5,847,960	.0	2,654,878	1,243,981	1,901,643	1,686,223	10,081	(10,375)	87,788	1,075,922	129,525
5.2	Commercial multiple peril (liability portion)	4,033,864	3,928,917	.0	1,601,438	574,122	961,658	5,759,139	625,026	645,496	2,350,958	728,779	83,468
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	6,115	6,464	.0	1,590	.0	(185)	309	.0	(29)	99	984	127
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	3,825	3,626	.0	1,328	.0	26	166	.0	(16)	27	830	79
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	1,904,642	1,766,308	.0	674,251	599,862	(198,165)	1,881,504	74,576	52,581	184,966	183,549	39,429
17.1	Other Liability - occurrence	508,766	541,567	.0	147,173	44,757	(246,109)	1,382,379	37,194	29,829	377,246	78,992	10,541
17.2	Other Liability - claims made	14,490	14,548	.0	3,749	.0	36	48	.0	623	2,187	2,227	303
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	54,641	60,389	.0	8,734	39,625	(35,318)	42,858	.0	(3,645)	35,386	10,136	1,131
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	(2)	(2)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	4,987	5,492	.0	2,237	1,710	11,679	27,832	.9	(317)	1,075	948	103
19.4	Other commercial auto liability	401,980	367,219	.0	154,387	2,537,693	4,831,825	5,108,265	143,361	345,222	255,738	60,954	8,316
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	200,783	180,322	.0	78,276	115,028	110,714	14,951	.0	(140)	353	31,650	4,154
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	540	.0	.0	.0	(1,091)	(228)	.0	(634)	(522)	.0	.0
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft	1,380	2,127	.0	59	.0	(396)	355	.0	(112)	130	209	29
27.	Boiler and machinery	31,869	31,238	.0	8,831	.0	.0	.0	.0	.0	.0	3,883	660
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	13,698,073	13,033,277	0	5,426,161	5,287,652	7,349,093	15,924,530	896,521	1,064,194	3,297,807	2,211,931	283,467
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$13,774
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	10,828	10,356	.0	1,828	.0	(2,237)	(658)	.0	(19)	133	1,855	596
2.1	Allied lines	9,405	9,104	.0	1,970	.0	(864)	(54)	.0	(25)	118	1,707	517
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood .....	.0	.0	.0	.0	.0	(2)	.0	.0	.0	.0	.0	.0
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	228,077	155,559	.0	141,538	2,136	3,304	9,572	.0	(1,141)	3,569	41,855	12,774
5.2	Commercial multiple peril (liability portion)	176,527	122,682	.0	104,048	.0	3,622	64,296	.0	(7,129)	55,225	32,962	9,914
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	2,576	2,391	.0	506	.0	1,625	2,108	.0	(3)	38	550	142
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	3,266	1,568	.0	2,305	.0	38	71	.0	2	10	547	185
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	35,956	32,477	.0	12,244	974	8,258	21,457	.0	(935)	5,280	3,191	1,994
17.1	Other Liability - occurrence	24,145	22,429	.0	9,570	409	(15,871)	55,083	4,338	(7,810)	28,409	4,347	1,328
17.2	Other Liability - claims made	198	508	.0	.1	.0	(7)	4	.0	62	138	30	10
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	4,861	4,674	.0	647	.0	(550)	6,669	.0	213	5,845	791	268
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	110,093	111,636	.0	37,417	2,224	3,730	34,950	.0	(2)	17,572	19,293	6,088
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	36,222	35,302	.0	9,896	4,326	4,208	385	.0	(31)	78	6,451	2,012
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	194	.0	303	.0	(19)	96	.0	(25)	39	.0	(1)
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft	30	78	.0	.0	.0	(57)	152	.0	(36)	42	5	2
27.	Boiler and machinery	241	114	.0	149	.0	.0	.0	.0	.0	.0	36	14
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	642,425	509,072	0	322,422	10,069	5,178	194,131	4,338	(16,879)	116,496	113,620	35,843
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$818
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	(521)	11,037	.0	893	.0	(1,333)	569	.0	(66)	189	31	167
2.1	Allied lines	(1,158)	33,544	.0	3,800	.0	(2,343)	674	.0	(323)	290	109	516
2.2	Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	(227)	366	.0	.0	.0	(14)	25	.0	(13)	3	(34)	4
3.	Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	8,643	8,544	.0	4,837	.0	63	634	.0	(4)	84	1,112	252
5.1	Commercial multiple peril (non-liability portion)	1,037,248	1,066,083	.0	432,442	33,195	73,928	96,241	4,793	14,481	20,660	175,352	30,869
5.2	Commercial multiple peril (liability portion)	457,909	613,376	.0	201,720	77,525	757,539	2,042,274	163,357	306,919	696,702	85,636	15,628
6.	Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	197	661	.0	148	.0	24,964	25,027	.0	(9)	8	30	8
10.	Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	21,572	28,534	.0	6,621	.0	(564)	443	.0	(124)	210	2,884	716
13.	Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	647,031	538,681	.0	257,158	79,143	(86,892)	778,637	4,954	(9,380)	55,434	54,769	17,541
17.1	Other Liability - occurrence	153,086	149,993	.0	78,533	.0	29,792	207,040	.0	(5,749)	111,602	23,978	4,492
17.2	Other Liability - claims made	4,870	4,374	.0	2,291	.0	59	39	.0	187	828	708	140
17.3	Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	69,769	56,268	.0	45,411	3,857	34,667	54,026	.0	2,202	25,920	12,016	1,925
19.1	Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	67,533	73,310	.0	20,289	193,101	61,685	62,654	8,747	83,493	99,158	11,904	2,317
21.1	Private passenger auto physical damage	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	36,639	40,853	.0	10,618	1,501	1,993	3,805	.0	(5)	99	6,420	1,187
22.	Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	123	123	.0	.0	.0	16	16	.0	(7)	(7)	25	3
24.	Surety	.0	.0	.0	.0	.0	(1)	.0	.0	(1)	.0	.0	.0
26.	Burglary and theft	356	356	.0	71	.0	25	45	.0	7	15	64	9
27.	Boiler and machinery	(1,644)	5,938	.0	421	.0	.0	.0	.0	.0	.0	(236)	80
28.	Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	2,501,426	2,632,041	0	1,065,253	388,322	893,584	3,272,149	181,851	391,608	1,011,195	374,768	75,854
DETAILS OF WRITE-INS													
3401.													
3402.													
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$3,771
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.1 Allied lines .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.2 Commercial multiple peril (liability portion)	780	780	.0	.0	.0	205	205	.0	172	172	141	37
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	96,244	100,877	.0	29,702	.0	3,718	35,198	.0	(643)	11,559	9,201	4,600
17.1 Other Liability - occurrence .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.2 Other Liability - claims made	543	448	.0	95	.0	5	5	.0	92	92	81	26
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Boiler and machinery .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	97,567	102,105	0	29,797	0	3,928	35,408	0	(379)	11,823	9,423	4,663
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$97
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	1,427	1,717	.0	392	.0	110	254	.0	(35)	(24)	.216	.31
2.1	Allied lines	3,561	5,093	.0	1,702	.0	37	447	.0	22	63	.560	.73
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	107	95	.0	12	.0	7	7	.0	1	1	.18	.3
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	155,887	134,778	.0	79,290	1,000	6,996	30,448	.0	8	2,704	29,368	3,363
5.2	Commercial multiple peril (liability portion)	132,664	110,151	.0	62,800	5,500	(7,272)	48,742	5,148	10,563	41,523	25,663	2,927
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	20	20	.0	.0	.0	.0	2	.0	.0	.0	.3	.0
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	900	1,038	.0	469	.0	11	49	.0	(4)	8	268	.18
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	29,367	24,191	.0	10,790	16,814	4,186	187,964	1,835	585	4,354	2,749	658
17.1	Other Liability - occurrence	11,944	7,540	.0	4,788	10,468	(50,808)	174,365	16,168	3,597	64,976	2,142	276
17.2	Other Liability - claims made	2,089	1,717	.0	601	.0	11	18	.0	83	453	305	.46
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	280	284	.0	141	.0	(11,315)	13,157	.0	(8,027)	7,324	44	.6
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	67,479	58,129	.0	30,017	70,669	74,398	14,481	161	1,449	7,165	11,940	1,483
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	63,054	52,539	.0	28,786	112,926	120,999	11,247	.0	44	103	10,937	1,389
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	.0	.0	.0	.0	(299)	.0	.0	(39)	.0	.0	.0
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft .....	.0	.0	.0	.0	.0	(193)	.0	.0	(62)	.0	.0	.0
27.	Boiler and machinery	316	484	.0	117	.0	.0	.0	.0	.0	.0	43	.7
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	469,095	397,776	0	219,905	217,377	136,868	481,181	23,312	8,185	128,650	84,256	10,280
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$552
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	72,117	67,835	.0	21,198	.0	(2,029)	3,656	.0	292	1,167	12,318	2,297
2.1 Allied lines	102,740	98,161	.0	31,706	.0	(2,558)	2,106	.0	(266)	732	16,268	3,286
2.2 Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	2	2	.0	.0	.0	(4)	1	.0	(1)	.0	.0	.0
3. Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	719,403	665,998	.0	348,861	95,784	57,488	36,944	3,268	(1,930)	12,087	124,580	22,917
5.2 Commercial multiple peril (liability portion)	780,246	646,905	.0	394,069	18,000	100,491	317,116	25,121	100,789	226,898	140,033	24,851
6. Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	9,608	7,994	.0	3,621	.0	10	334	.0	27	116	1,948	306
10. Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	10,836	11,044	.0	4,932	.0	237	508	.0	(11)	75	2,006	345
13. Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	431,462	414,127	.0	283,113	59,043	121,132	318,572	4,033	21,302	68,284	40,486	14,361
17.1 Other Liability - occurrence	12,957	11,237	.0	6,231	.0	16,400	57,418	6,099	(5,961)	14,058	2,399	412
17.2 Other Liability - claims made	1,990	1,131	.0	1,763	.0	9	4	.0	11	150	302	71
17.3 Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	11,153	10,426	.0	5,456	18,659	43,914	42,673	.0	(2,709)	11,714	1,864	355
19.1 Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	1,022	630	.0	570	.0	(226)	168	.0	(144)	83	177	33
21.1 Private passenger auto physical damage	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	.0	.0	.0	.0	.0	(1)	.0	.0	.0	.0	.0	.0
22. Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety	.0	.0	.0	.0	.0	(18)	9	.0	(16)	6	.0	.0
26. Burglary and theft	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Boiler and machinery	13,684	12,152	.0	4,093	.0	.0	.0	.0	.0	.0	2,047	437
28. Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	2,167,220	1,947,642	0	1,105,613	191,486	334,845	779,509	38,521	111,383	335,370	344,428	69,671
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 3,464
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	81,992	113,366	.0	42,035	16,100	28,487	22,405	.0	356	1,576	8,500	1,052
2.1 Allied lines	164,058	153,373	.0	69,742	62,500	85,961	45,718	.0	(710)	1,875	22,382	2,143
2.2 Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	6,158	6,237	.0	2,655	.0	444	1,463	.0	(8)	.80	538	.81
3. Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	9,648,578	10,164,565	.0	4,912,449	3,532,993	3,403,118	4,592,046	88,287	113,080	206,373	2,378,482	126,498
5.1 Commercial multiple peril (non-liability portion)	2,568,107	2,460,907	.0	1,118,319	1,012,238	670,695	150,148	4,378	18,168	44,989	486,299	33,851
5.2 Commercial multiple peril (liability portion)	2,012,371	1,953,124	.0	941,190	92,916	226,344	1,954,717	57,205	22,689	1,059,389	406,433	26,710
6. Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	220,368	234,366	.0	109,440	52,214	55,368	10,719	.0	(1,007)	1,921	54,602	2,899
10. Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	91,906	97,271	.0	45,349	.0	1,167	3,917	.0	(259)	767	21,130	1,204
13. Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	854,065	871,327	.0	296,348	396,422	17,208	1,984,620	19,535	15,289	149,114	94,051	11,258
17.1 Other Liability - occurrence	145,055	128,433	.0	111,016	(2,458)	(90,173)	144,266	.0	7,992	127,350	11,087	1,909
17.2 Other Liability - claims made	790	537	.0	682	.0	13	14	.0	(8)	143	(12)	.10
17.3 Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	113,629	87,233	.0	104,692	39,854	57,438	118,233	.0	(2,641)	66,467	1,328	1,496
19.1 Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	7,955	8,085	.0	4,222	(489)	(577)	2,647	.0	(92)	417	1,508	105
19.3 Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	334,383	317,749	.0	149,156	41,392	(1,667)	121,911	39	(5,798)	45,099	52,233	4,403
21.1 Private passenger auto physical damage	7,629	7,767	.0	4,299	207	133	(260)	.0	(2)	7	1,498	100
21.2 Commercial auto physical damage	145,702	137,807	.0	67,479	30,008	29,392	3,832	.0	(237)	273	23,021	1,918
22. Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	.0	1,308	.0	.0	.0	(10,337)	(8,117)	.0	(4,900)	(4,255)	.0	.0
24. Surety	.0	274	.0	.0	.0	(1,945)	1,864	.0	(1,672)	1,100	.0	.0
26. Burglary and theft	.0	802	.0	.0	.0	(507)	766	.0	(204)	172	.0	.0
27. Boiler and machinery	16,850	21,118	.0	6,181	437	437	.0	.0	.0	.0	2,068	222
28. Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	16,419,596	16,765,649	0	7,985,254	5,274,334	4,470,999	9,150,909	169,444	160,036	1,702,702	3,565,303	215,859
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 44,977
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	162,785	142,274	.0	64,835	(18,440)	136,830	166,996	128	(2,542)	(4,844)	26,926	3,728
2.1 Allied lines	202,416	225,254	.0	84,328	244,326	284,676	57,350	.0	151	2,661	37,463	4,552
2.2 Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	2,538	2,798	.0	1,390	.0	47	254	.0	(8)	24	429	56
3. Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	8,579,059	9,147,629	.0	4,382,611	3,988,924	3,272,398	4,128,567	116,349	66,086	199,198	1,445,913	189,271
5.1 Commercial multiple peril (non-liability portion)	7,869,153	8,008,968	.0	3,894,093	6,881,805	16,369,315	14,699,139	123,736	74,248	230,361	1,387,626	173,705
5.2 Commercial multiple peril (liability portion)	7,370,097	7,554,151	.0	3,511,626	3,142,028	4,055,040	15,623,338	1,167,049	1,248,459	6,299,168	1,255,030	163,063
6. Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	299,110	329,710	.0	146,174	110,573	94,273	15,062	.0	(1,341)	2,483	53,736	6,609
10. Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	62,995	78,541	.0	28,807	.0	769	2,814	.0	(105)	558	11,316	1,390
13. Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	3,254,252	3,409,374	.0	1,220,141	1,357,418	867,309	12,275,718	338,743	367,285	386,300	321,272	72,020
17.1 Other Liability - occurrence	337,717	484,234	.0	135,871	1,500	49,812	1,489,574	71,466	(33,598)	669,154	57,413	7,544
17.2 Other Liability - claims made	5,398	3,914	.0	2,358	347	.0	(149)	.0	(2,560)	3,960	826	119
17.3 Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	76,310	117,100	.0	23,617	665,000	(355,212)	1,088,888	20,738	19,802	240,008	12,721	1,684
19.1 Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	781	781	.0	.0	.0	83	83	.0	27	27	3	17
19.3 Commercial auto no-fault (personal injury protection)	13,480	15,692	.0	7,542	12,543	(22,147)	8,766	5,950	5,835	2,524	2,498	297
19.4 Other commercial auto liability	575,058	611,738	.0	319,493	33,121	118,101	334,572	2,418	(11,897)	121,338	101,781	12,687
21.1 Private passenger auto physical damage	.0	.0	.0	.0	6,196	6,196	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	121,379	146,711	.0	67,652	78,572	85,543	12,938	.0	(142)	315	21,860	2,678
22. Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	.0	1,045	.0	1,260	.0	(3,961)	(3,118)	.0	(1,934)	(1,493)	.0	.0
24. Surety	12,244	8,984	.0	15,328	.0	486	1,994	.0	(838)	1,646	2,975	270
26. Burglary and theft	637	981	.0	1,111	.0	(147)	636	.0	(115)	166	98	14
27. Boiler and machinery	27,215	27,140	.0	10,920	9,106	9,106	.0	.0	.0	.0	4,109	621
28. Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	28,972,624	30,317,019	0	13,919,155	16,512,672	24,968,864	49,903,422	1,846,577	1,726,813	8,153,554	4,743,995	640,325
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 56,225
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	4,482	2,796	.0	2,923	.0	(320)	(65)	.0	6	.31	.787	.232
2.1	Allied lines	15,234	7,286	.0	10,453	.0	(150)	194	.0	.3	.69	2,484	.784
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	22	.38	.0	11	.0	(14)	7	.0	(3)	.0	.4	.1
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	337,537	328,335	.0	219,827	7,750	1,216,813	1,227,413	2,611	1,000	10,211	32,308	17,375
5.2	Commercial multiple peril (liability portion)	206,690	172,946	.0	174,609	3,097	316,847	927,652	9,724	(8,013)	147,541	20,916	10,640
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	2,106	360	.0	1,784	.0	10	15	.0	4	.6	348	110
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	5,584	5,191	.0	4,026	.0	44	169	.0	5	.38	657	288
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	150
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	31,989	34,679	.0	9,840	2,121	(6,903)	52,933	9	(5,903)	10,628	3,435	1,790
17.1	Other Liability - occurrence	2,128	2,528	.0	657	.0	434	6,247	.0	(4,908)	6,163	.371	110
17.2	Other Liability - claims made	1,526	1,339	.0	370	.0	20	7	.0	.42	180	.230	.79
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	236	207	.0	158	.0	(4,177)	2,700	.0	(3,749)	1,680	.45	.12
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	794	3,953	.0	596	.0	(287)	1,310	.0	(189)	647	144	.41
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage .....	.0	1,514	.0	.0	.0	(17)	2	.0	.1	.4	.0	.0
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27.	Boiler and machinery	1,762	893	.0	1,208	.0	.0	.0	.0	.0	.0	.263	.92
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	610,090	562,065	0	426,462	12,968	1,522,300	2,218,584	12,344	(21,704)	177,198	61,992	31,704
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$979
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF New York DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,074,141	1,005,605	.0	572,077	519,791	438,090	441,681	12,584	(2,463)	(43,657)	185,140	25,205
2.1 Allied lines	1,341,308	1,341,071	.0	707,051	227,418	414,818	890,087	73,912	71,814	18,761	238,691	32,450
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	150,614	149,656	.0	80,460	100,000	1,103,282	1,011,807	5,532	5,457	1,293	26,134	3,734
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	17,677,876	14,551,516	.0	9,664,965	4,808,644	5,921,824	2,535,772	59,780	223,739	299,910	3,312,864	421,067
5.1 Commercial multiple peril (non-liability portion)	11,122,948	11,056,213	.0	5,202,044	5,319,962	3,750,837	3,111,206	54,039	(31,160)	321,436	1,984,119	273,114
5.2 Commercial multiple peril (liability portion)	12,920,225	12,729,462	.0	6,475,116	5,360,272	1,960,905	45,989,138	2,812,383	1,388,745	11,552,773	2,319,509	319,263
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	769,171	638,110	.0	414,746	236,741	230,951	31,929	.0	926	5,567	143,334	18,285
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	488,118	493,045	.0	259,166	.0	2,968	16,588	.0	10	3,628	84,041	12,104
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	2,803,317	3,121,769	.0	1,215,222	2,159,657	(601,584)	12,243,113	204,566	87,658	535,542	261,792	71,960
17.1 Other Liability - occurrence	799,653	675,951	.0	452,755	541,857	(275,622)	5,828,913	640,170	532,193	1,388,122	130,360	19,611
17.2 Other Liability - claims made	45,288	38,588	.0	24,811	.0	162,000	361,744	.0	17,875	32,084	8,168	1,083
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	301,896	278,357	.0	95,572	103,905	(50,293)	501,798	39,077	(438,059)	357,659	54,702	7,311
19.1 Private passenger auto no-fault (personal injury protection)	70,912	77,337	.0	27,004	612,512	661,412	964,628	636	(1,747)	7,212	11,281	1,773
19.2 Other private passenger auto liability	333,247	364,705	.0	129,234	510,234	453,461	1,436,468	29,204	22,381	43,851	53,068	8,345
19.3 Commercial auto no-fault (personal injury protection)	122,146	126,463	.0	78,065	6,509	(8,916)	58,742	1,866	4,299	18,448	24,546	3,019
19.4 Other commercial auto liability	1,685,596	1,646,312	.0	874,684	966,722	644,457	3,702,973	141,315	103,224	428,562	344,814	41,279
21.1 Private passenger auto physical damage	198,401	211,972	.0	75,076	30,305	62,043	31,251	.0	(66)	256	31,430	4,913
21.2 Commercial auto physical damage	645,624	686,202	.0	389,229	69,129	80,859	32,040	.0	(771)	1,398	127,664	16,015
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	2,629	2,937	.0	789	.0	(2,816)	(189)	.0	(2,528)	(1,497)	.0	.66
24. Surety .....	.0	162	.0	72	207,500	(745,124)	45,999	31,071	30,942	.66	.0	.1
26. Burglary and theft	13,364	14,565	.0	8,007	.0	(811)	2,603	.0	(377)	831	2,092	335
27. Boiler and machinery	196,404	188,720	.0	104,100	41,145	34,145	.0	.0	.0	.0	31,853	4,881
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	52,762,878	49,398,718	0	26,850,245	21,822,303	14,236,886	79,238,271	4,124,010	2,026,301	14,970,757	9,375,602	1,285,814
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$129,134
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	126,232	128,435	.0	46,516	.0	(24,802)	(4,240)	.0	(243)	1,649	17,093	3,939
2.1	Allied lines	197,123	221,254	.0	69,252	69,756	74,994	49,739	.0	(434)	3,112	30,527	6,162
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	16,983	17,285	.0	6,908	.0	1,115	2,583	.0	(109)	102	2,107	529
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	(6,108)	78,747	.0	.0	162,770	76,383	27,276	.0	(1,936)	2,123	(887)	.58
5.1	Commercial multiple peril (non-liability portion)	4,519,760	4,331,961	.0	2,039,412	1,083,726	1,274,794	674,902	23,956	38,033	75,842	763,540	140,672
5.2	Commercial multiple peril (liability portion)	1,989,946	1,913,376	.0	917,089	157,726	420,329	2,968,350	135,180	39,886	1,025,715	364,503	61,950
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	6,596	7,109	.0	2,272	1,496	1,379	557	.0	(32)	170	1,420	207
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	32,100	32,205	.0	12,093	.0	682	1,481	.0	(10)	246	5,497	1,000
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	1,984,963	1,744,841	.0	900,543	663,888	541,081	2,537,031	97,656	72,729	210,097	212,550	61,827
17.1	Other Liability - occurrence	161,016	125,342	.0	65,590	51,670	31,000	52,041	15,004	59,511	138,967	28,496	5,058
17.2	Other Liability - claims made	10,944	10,662	.0	4,398	.0	(95)	89	.0	1,070	2,831	1,688	342
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	103,526	109,435	.0	13,481	173,000	663,827	952,252	104,110	113,159	257,437	17,614	3,315
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	(4,172)	9,315	.0	.0	.0	(3,659)	18,930	.0	(3,214)	4,455	(492)	13
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	579,506	564,457	.0	200,795	17,404	9,460	392,604	1,927	12,798	74,726	99,599	18,033
21.1	Private passenger auto physical damage	(2,131)	7,398	.0	.0	112	(354)	(231)	.0	(70)	18	(243)	11
21.2	Commercial auto physical damage	270,077	264,790	.0	74,722	23,244	23,127	16,172	.0	(110)	395	46,595	8,397
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	79,724	82,825	.0	35,623	.0	50,906	64,809	.0	41,479	51,619	14,818	2,468
24.	Surety .....	.0	.0	.0	.0	.0	(98)	.0	.0	(28)	.0	.0	.0
26.	Burglary and theft	25,577	34,489	.0	25,331	(1,768)	7,167	20,097	.0	1,475	5,642	5,137	792
27.	Boiler and machinery	27,413	29,045	.0	8,960	.0	.0	.0	.0	.0	.0	3,914	856
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	10,119,075	9,712,971	0	4,422,985	2,403,024	3,147,236	7,774,442	377,833	373,954	1,855,146	1,613,476	315,629
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$17,811
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	6,618	7,234	.0	1,187	.0	(36)	177	.0	78	97	1,065	159
2.1 Allied lines	13,583	32,442	.0	2,524	.0	(798)	1,465	.0	20	278	2,090	307
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	117	72	.0	45	.0	6	6	.0	.0	.0	16	3
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	189,645	198,124	.0	89,267	818,868	1,117,593	305,851	10,013	10,639	2,845	34,695	4,736
5.2 Commercial multiple peril (liability portion)	221,097	214,752	.0	96,997	14,602	43,710	88,514	9,756	38,710	72,781	44,747	5,353
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	2,124	2,124	.0	333	.0	65	86	.0	23	29	249	51
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	362	432	.0	182	.0	14	18	.0	2	3	107	9
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.1 Other Liability - occurrence	41,260	46,816	.0	32,232	9,018	23,703	92,499	.0	664	30,279	3,355	989
17.2 Other Liability - claims made .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	56	269	.0	215	.0	3	259	.0	(27)	249	(39)	1
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability .....	.0	.0	.0	.0	.0	(53)	125	.0	(25)	66	.0	.0
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage .....	.0	.0	.0	.0	.0	(2)	.0	.0	.0	.0	.0	.0
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Boiler and machinery	3,408	5,070	.0	414	.0	.0	.0	.0	.0	.0	500	81
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	478,270	507,335	0	223,396	842,488	1,184,205	489,000	19,769	50,084	106,627	86,785	11,689
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Ohio

DURING THE YEAR 2021

NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	75,017	84,117	.0	36,582	.0	(181)	7,765	.0	238	1,007	8,121	1,712
2.1 Allied lines	170,822	217,849	.0	94,854	84,566	79,226	10,478	207	397	2,101	20,576	3,852
2.2 Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	215	524	.0	3	.0	(54)	68	.0	(68)	3	36	5
3. Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	3,873,255	4,004,762	.0	1,933,835	1,188,079	1,412,558	695,136	54,148	35,163	69,482	653,613	85,944
5.2 Commercial multiple peril (liability portion)	2,050,876	2,146,312	.0	945,478	319,689	1,190,292	3,521,216	231,572	210,769	1,367,059	394,752	45,509
6. Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	980	689	.0	374	.0	(1)	50	.0	.0	11	163	22
10. Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	32,823	34,398	.0	15,500	.0	659	1,557	.0	(25)	254	5,572	729
13. Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.1 Other Liability - occurrence	165,163	160,457	.0	72,670	10,144	(267,976)	362,344	17,667	(27,951)	140,982	27,149	3,665
17.2 Other Liability - claims made	8,837	6,923	.0	5,395	.0	36	86	.0	724	1,544	1,409	196
17.3 Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	13,842	18,807	.0	4,190	.0	295,758	568,986	52,589	49,264	15,691	2,571	307
19.1 Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	129,013	118,027	.0	57,748	215,497	(303,648)	678,389	25,512	21,343	23,644	21,273	2,868
21.1 Private passenger auto physical damage	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	52,629	53,304	.0	20,999	4,511	6,254	2,457	.0	(74)	114	6,976	1,169
22. Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	.0	24,932	.0	12,405	(7,777)	(41,882)	(15,719)	.0	(25,107)	(22,698)	.0	.0
24. Surety	44,265	57,146	.0	16,483	(29,258)	5,358	55,510	400	246	19,735	13,167	982
26. Burglary and theft	100	31,010	.0	17,282	.0	(2,427)	5,149	.0	(674)	1,764	16	2
27. Boiler and machinery	18,246	24,770	.0	11,283	.0	.0	.0	.0	.0	.0	1,594	415
28. Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	6,636,083	6,984,027	0	3,245,081	1,785,451	2,373,972	5,893,472	382,095	264,245	1,620,693	1,156,988	147,377
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 13,591

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	37,409	33,509	.0	21,929	99,566	100,049	1,614	325	259	310	3,629	1,027
2.1	Allied lines	122,910	83,267	.0	78,273	16,782	(16,329)	3,922	938	925	692	12,246	3,361
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood .....	.0	.0	.0	.0	.0	(8)	1	.0	(1)	.0	.0	.0
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	6,282,876	3,325,136	.0	4,095,986	1,388,254	1,644,392	685,160	9,578	24,779	29,124	950,912	171,146
5.1	Commercial multiple peril (non-liability portion)	215,128	222,452	.0	100,368	112,468	153,662	93,824	1,683	(3,271)	4,202	37,475	5,896
5.2	Commercial multiple peril (liability portion)	156,928	140,446	.0	81,440	.0	(12,294)	127,354	16,717	40,721	124,279	30,356	4,359
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	85,838	48,568	.0	53,083	31,600	33,405	2,422	.0	190	417	13,175	2,340
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	78,997	39,566	.0	51,316	.0	1,323	1,651	.0	200	344	12,047	2,150
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	121,018	128,143	.0	52,639	42,209	(576,022)	183,014	3,844	(17,800)	20,251	13,402	3,421
17.1	Other Liability - occurrence	170,726	160,218	.0	29,270	25,000	(53,831)	92,862	19,107	35,656	63,888	30,778	4,659
17.2	Other Liability - claims made	817	4,216	.0	300	1,141	.0	(95)	.0	(11,572)	2,498	130	36
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	41,897	39,732	.0	12,732	.0	10,341	32,391	.0	2,568	23,761	6,899	1,148
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	44,777	47,844	.0	15,154	3,282	31,202	156,289	2,661	1,549	5,084	6,676	1,228
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	57,155	53,049	.0	19,623	.0	4,912	71,571	1,342	2,267	6,281	9,908	1,561
21.1	Private passenger auto physical damage	34,389	36,912	.0	11,450	709	5,665	4,590	.0	(17)	40	5,245	943
21.2	Commercial auto physical damage	18,207	16,618	.0	5,590	16,326	16,379	237	.0	15	32	3,183	497
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	1,419	4,254	.0	.0	.0	(733)	1,179	.0	(331)	268	18	39
24.	Surety .....	.0	91	.0	(91)	.0	(98)	99	.0	(119)	69	.0	.0
26.	Burglary and theft	3,536	10,602	.0	.0	.0	(1,427)	1,768	.0	(618)	578	23	96
27.	Boiler and machinery	646	627	.0	240	.0	.0	.0	.0	.0	.0	97	18
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	7,474,673	4,395,250	0	4,629,302	1,736,196	1,341,729	1,459,853	56,195	75,400	282,118	1,136,199	203,925
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$5,582
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Oregon

DURING THE YEAR 2021

NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	31,770	40,806	.0	12,621	.0	11,171	1,173,112	.0	3	293	5,216	208
2.1 Allied lines	49,820	79,316	.0	21,013	681,010	33,356	797,353	972	901	588	9,090	213
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	1,235	974	.0	261	.0	(101)	173	.0	(304)	(25)	247	16
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	1,898,336	1,876,593	.0	934,551	184,938	50,068	210,425	1,456	(35,643)	33,027	315,481	13,522
5.2 Commercial multiple peril (liability portion)	1,538,264	1,529,746	.0	735,819	712,830	1,121,483	3,343,613	444,834	424,330	747,013	261,435	10,932
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	2,291	3,026	.0	1,069	.0	(144)	122	.0	(34)	39	344	6
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	225,981	239,356	.0	122,696	.0	2,891	11,188	.0	(687)	1,397	35,709	1,350
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	112,303	99,774	.0	86,088	189,600	(37,236)	370,522	14,978	(34,776)	68,427	21,673	(174)
17.1 Other Liability - occurrence	139,682	149,945	.0	40,212	14,000	12,592	(108,175)	13,916	34,962	53,468	24,968	893
17.2 Other Liability - claims made	4,407	53,861	.0	1,951	.0	(116,966)	80	.0	4,347	8,397	660	(467)
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	64,543	60,605	.0	24,979	3,673	15,827	42,517	.0	2,612	25,286	11,444	418
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection)	291	240	.0	105	.0	(18)	90	.0	(6)	44	71	2
19.4 Other commercial auto liability	13,300	16,967	.0	4,973	.0	(74,573)	7,287	1,189	(144)	3,647	2,037	58
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	2,787	3,904	.0	970	.0	3,203	3,563	.0	(10)	8	371	9
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	11,935	.0	17,902	.0	7,973	8,971	.0	6,564	7,295	.0	(208)
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft	368	308	.0	79	.0	(496)	563	.0	(239)	155	57	4
27. Boiler and machinery	7,820	10,592	.0	2,890	.0	.0	.0	.0	.0	.0	1,191	54
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	4,093,198	4,177,948	0	2,008,179	1,786,051	1,029,030	5,861,404	477,345	401,876	949,059	689,994	26,836
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$7,587

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	109,603	140,862	.0	17,618	234,778	233,432	19,354	2,351	1,418	(5,054)	18,480	1,200
2.1 Allied lines	166,616	260,165	.0	30,845	402	(16,612)	26,443	.0	(1,584)	2,990	31,312	938
2.2 Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	1,315	4,405	.0	309	.0	(10)	293	.0	(23)	23	491	(38)
3. Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	.0	.0	.0	.0	.0	(126)	.0	.0	(5)	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	3,316,027	3,189,997	.0	1,598,571	2,290,783	(318,210)	1,119,541	61,648	44,308	90,624	611,384	55,389
5.2 Commercial multiple peril (liability portion)	3,512,905	3,247,130	.0	1,825,425	994,837	1,974,142	5,474,796	289,250	626,461	2,388,882	628,568	59,414
6. Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	2,011	4,256	.0	978	.0	376	662	.0	(23)	53	478	(15)
10. Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	10,415	13,625	.0	5,022	.0	35	440	.0	(10)	96	1,888	116
13. Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	1,884,300	1,861,927	39,582	762,444	1,347,406	3,385,128	3,149,318	56,226	69,893	225,319	174,952	30,016
17.1 Other Liability - occurrence	393,505	293,581	.0	161,449	118,500	229,518	513,396	54,554	96,065	191,299	62,971	7,957
17.2 Other Liability - claims made	35,013	22,324	.0	16,753	.0	55	(143)	.0	1,922	4,672	5,416	681
17.3 Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	61,507	88,958	.0	23,251	.0	8,678	139,187	.0	(21,706)	119,672	7,786	92
19.1 Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	12,542	338	53,126	243	243	.0	.0	.0
19.2 Other private passenger auto liability	66	66	.0	.0	(194)	1,818	2,017	.0	4	5	1	4
19.3 Commercial auto no-fault (personal injury protection)	4,017	4,164	.0	1,806	.0	(117)	384	.0	(28)	620	812	63
19.4 Other commercial auto liability	191,593	205,815	.0	79,439	11,893	104,866	520,133	93,399	85,147	44,727	33,560	2,925
21.1 Private passenger auto physical damage	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	58,327	63,405	.0	26,063	40,997	36,631	2,554	.0	(115)	137	10,230	864
22. Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	59,133	19,732	.0	44,900	.0	(23,562)	(10,517)	.0	(33,341)	(30,776)	11,827	1,291
24. Surety	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft	907	1,537	.0	275	.0	(726)	638	.0	(281)	187	142	13
27. Boiler and machinery	25,403	36,000	.0	4,219	21,896	21,896	.0	.0	.0	.0	3,896	205
28. Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	9,832,663	9,457,949	39,582	4,599,367	5,073,840	5,637,550	11,011,622	557,671	868,345	3,033,476	1,604,194	161,115
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 16,460
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	3,262	9,544	.0	1,714	.0	497	2,310	.0	(248)	172	536	(468)
2.1 Allied lines	3,646	27,538	.0	4,079	.0	(5,177)	4,377	.0	(488)	397	553	(1,136)
2.2 Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	(32)	909	.0	10	.0	(81)	238	.0	(12)	13	(1)	(34)
3. Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion)	724,723	675,603	.0	322,161	261,659	282,301	53,794	7,111	10,732	11,996	129,975	7,254
5.2 Commercial multiple peril (liability portion)	469,549	480,085	.0	217,219	109,891	377,637	1,055,973	62,555	137,717	353,438	86,173	1,971
6. Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	.0	.0	.0	.0	.0	(22)	.0	.0	(5)	.0	.0	.0
10. Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	8,123	9,261	.0	4,591	.0	48	409	.0	(14)	73	1,429	19
13. Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	356,243	313,546	.0	179,858	67,814	124,112	278,408	7,803	9,346	44,854	36,952	3,743
17.1 Other Liability - occurrence	44,666	60,017	.0	19,919	9,169	8,823	75,598	235	2,202	61,644	4,343	(1,000)
17.2 Other Liability - claims made	434	36	.0	398	.0	304	62	.0	(680)	265	65	13
17.3 Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	1,715	3,043	.0	865	.0	(80,168)	124,073	1,700	17,443	58,796	283	(46)
19.1 Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	.0	.0	.0	.0	(1,706)	(1,938)	251	.0	(132)	92	.0	.0
19.3 Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	26,870	31,505	.0	8,910	4,032	(4,347)	28,147	.0	(2,409)	6,664	4,700	(90)
21.1 Private passenger auto physical damage	.0	.0	.0	.0	.0	(155)	.0	.0	(4)	.0	.0	.0
21.2 Commercial auto physical damage	11,232	12,218	.0	4,837	18,934	18,731	180	.0	(53)	29	1,991	(1)
22. Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	.0	2,528	.0	660	.0	(1,375)	(522)	.0	(230)	230	.0	.0
24. Surety	1,355	1,741	.0	556	.0	(190)	238,825	1,271	(488)	27,018	407	(9)
26. Burglary and theft	.0	6,126	.0	1,636	.0	1,679	3,743	.0	284	1,005	.0	.0
27. Boiler and machinery	711	3,286	.0	480	.0	.0	.0	.0	.0	.0	101	(124)
28. Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	1,652,497	1,636,986	0	767,893	469,793	720,679	1,865,866	80,675	172,961	566,686	267,507	10,092
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 4,210
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	25,236	21,802	.0	15,100	.0	(1,512)	1,909	.0	(315)	(431)	4,195	997
2.1	Allied lines	36,387	31,095	.0	21,878	3,072	1,264	1,856	.0	(69)	414	6,381	1,437
2.2	Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	542	527	.0	278	.0	.0	60	.0	(3)	4	89	21
3.	Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	1,884,736	1,852,612	.0	786,080	3,301,535	7,147,290	4,185,860	22,582	32,646	33,369	322,567	74,406
5.2	Commercial multiple peril (liability portion)	1,177,847	1,105,752	.0	488,300	79,874	295,046	1,289,576	38,160	(11,745)	387,877	210,014	46,518
6.	Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	766	766	.0	220	.0	(1,100)	48	.0	(280)	12	166	30
10.	Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	51,134	52,821	.0	23,143	.0	1,309	2,331	.0	72	386	8,745	2,020
13.	Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	1,588,900	1,714,078	.0	659,085	60,887	360,733	1,179,757	23,846	50,228	150,625	174,008	65,197
17.1	Other Liability - occurrence	121,692	108,822	.0	55,964	268,951	(67,192)	224,395	44,403	42,825	108,945	20,732	4,888
17.2	Other Liability - claims made	3,200	3,789	.0	1,100	.0	(77)	42	.0	327	1,161	485	127
17.3	Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	25,548	26,856	.0	11,702	.0	(14,830)	51,822	.0	(4,545)	45,792	3,473	1,009
19.1	Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	740	611	.0	398	.0	(205)	442	.0	(84)	214	192	29
19.4	Other commercial auto liability	277,067	246,218	.0	194,537	73,566	(81,832)	102,954	4,892	10,495	36,256	42,974	10,960
21.1	Private passenger auto physical damage	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	51,343	50,405	.0	30,401	660	(3,009)	1,448	.0	(40)	92	8,526	2,027
22.	Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	2,835	13,584	.0	5,566	28,500	(4,767)	12,106	.0	7,522	9,843	471	112
24.	Surety	.0	24	.0	.0	.0	(1,886)	2,262	3,381	2,581	3,259	.0	.0
26.	Burglary and theft	188	15,385	.0	6,680	.0	5,332	9,840	.0	1,059	2,743	(64)	93
27.	Boiler and machinery	5,692	3,576	.0	3,398	.0	.0	.0	.0	.0	.0	885	224
28.	Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	5,253,853	5,248,723	0	2,303,812	3,817,045	7,634,564	7,066,708	137,264	130,674	780,561	803,839	210,095
DETAILS OF WRITE-INS													
3401.													
3402.													
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 6,295
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	700	3,712	.0	285	.0	(472)	247	.0	(16)	.47	.111	.28
2.1	Allied lines	2,981	10,021	.0	552	.0	(717)	539	.0	(49)	.95	.437	.136
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	197,572	90,189	.0	133,297	.0	148,812	150,572	.0	558	1,302	34,092	10,138
5.2	Commercial multiple peril (liability portion)	95,613	82,430	.0	24,221	257,643	53,056	86,240	55,685	55,570	38,627	17,143	4,884
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	250	250	.0	21	.0	5	11	.0	.0	2	70	13
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	13,649	14,139	.0	5,736	2,591	(148,756)	9,144	2,482	1,656	2,560	1,392	687
17.1	Other Liability - occurrence	8,032	9,391	.0	5,684	.0	94,283	108,749	392	(419)	6,537	330	409
17.2	Other Liability - claims made .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability .....	.0	.0	.0	.0	.0	(39)	62	.0	(49)	.59	.0	.0
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27.	Boiler and machinery	307	969	.0	134	.0	.0	.0	.0	.0	.0	42	14
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	319,104	211,101	0	169,930	260,234	146,172	355,564	58,559	57,251	49,229	53,617	16,309
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$212
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	77,443	98,400	.0	25,823	12,603	9,016	886,564	298	(626)		11,310	2,351
2.1 Allied lines	77,469	95,549	.0	27,775	20,379	16,648	9,285	809	503	1,106	13,438	2,352
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	1,117	1,159	.0	18	.0	63	107	.0	(2)	9	198	34
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	6,538,616	9,338,284	.0	2,574,381	5,244,555	5,428,521	3,552,617	107,443	88,542	112,911	1,082,585	198,477
5.1 Commercial multiple peril (non-liability portion)	2,273,317	2,138,138	.0	1,215,316	1,236,992	1,073,091	568,293	37,244	41,428	36,860	385,730	69,019
5.2 Commercial multiple peril (liability portion)	1,563,647	1,403,043	.0	789,774	195,107	(112,262)	2,488,886	188,763	228,883	892,348	289,688	47,491
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	204,449	287,977	.0	77,979	19,197	22,660	14,289	.0	(1,462)	2,323	34,585	6,214
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	522,770	729,341	.0	225,698	.0	7,333	30,001	.0	(3,247)	5,912	87,111	15,869
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	400
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	1,120,645	1,123,821	.0	489,046	843,346	504,312	1,316,140	57,346	64,603	126,721	132,545	34,031
17.1 Other Liability - occurrence	83,072	89,586	.0	57,386	7,500	(33,487)	143,382	(1,435)	(21,982)	92,684	14,948	2,522
17.2 Other Liability - claims made	32,543	13,816	.0	20,872	.0	(40,304)	75,158	15,032	28,987	15,980	5,761	988
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	(52,570)	49,617	.0	29,512	.0	12,709	50,542	.0	14,127	44,973	(7,487)	412
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	8,415	8,538	.0	2,292	31,732	31,476	2,108	.0	(103)	602	844	256
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	227,381	216,650	.0	87,976	88,526	(90,678)	73,451	21,455	20,603	38,986	37,117	6,914
21.1 Private passenger auto physical damage	4,877	5,002	.0	2,189	23,969	23,938	(158)	.0	(2)	6	648	148
21.2 Commercial auto physical damage	74,524	69,600	.0	20,024	399	(2,201)	1,390	.0	(70)	132	13,522	2,266
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	1,298	15,890	.0	12,664	.0	(1,581)	5,682	.0	203	4,404	260	39
24. Surety .....	.0	3	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft	3,987	35,839	.0	27,232	.0	11,356	22,303	.0	2,150	6,214	616	121
27. Boiler and machinery	5,107	6,229	.0	2,005	.0	.0	.0	.0	.0	.0	799	155
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	12,768,107	15,726,482	0	5,687,962	7,724,305	6,860,610	9,240,040	426,955	462,535	1,382,751	2,104,218	390,059
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 26,668
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	101,068	128,482	.0	30,038	24,825	42,921	39,566	1,992	1,185	872	17,056	2,083
2.1	Allied lines	336,611	476,769	.0	121,023	79,502	63,025	51,261	4,778	2,004	4,325	60,621	6,878
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	1,254	3,751	.0	105	.0	(221)	999	.0	(860)	(82)	234	25
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	15,514,655	14,797,928	.0	7,431,786	20,484,252	20,820,709	12,057,848	327,140	500,879	319,006	2,638,233	317,118
5.2	Commercial multiple peril (liability portion)	7,575,228	7,748,498	.0	3,361,455	2,123,316	5,194,053	11,664,567	925,019	1,958,018	4,724,694	1,401,646	154,811
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	16,243	13,690	.0	8,779	.0	(1,493)	759	.0	(184)	184	2,731	332
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	75,949	64,550	.0	40,670	.0	(239)	1,166	.0	7	458	14,608	1,555
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	4,105,369	4,125,065	.0	1,793,765	638,521	1,215,986	3,084,072	51,169	74,303	406,756	528,627	84,235
17.1	Other Liability - occurrence	436,624	590,091	.0	227,740	1,159,566	(441,419)	2,129,283	252,158	311,170	1,237,697	95,263	12,658
17.2	Other Liability - claims made	97,555	83,567	.0	57,916	556	556	400	.0	(4,115)	13,471	16,160	1,995
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	136,741	153,239	.0	85,186	1,000	353,777	599,632	11,730	7,682	160,357	23,146	3,029
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	24	24	.0	.0	.0	15	5	.0	1	.0	2	.0
19.3	Commercial auto no-fault (personal injury protection)	2,808	3,366	.0	1,485	.0	(163)	1,270	.0	(41)	630	700	57
19.4	Other commercial auto liability	833,576	1,044,744	.0	506,419	292,376	113,838	656,439	24,186	4,216	225,101	141,193	17,002
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	306,077	399,985	.0	143,218	176,135	132,170	16,083	.0	91	903	56,353	6,241
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	96,573	113,825	.0	86,954	.0	4,182	35,502	.0	361	11,260	13,067	1,973
24.	Surety .....	.0	3	.0	.0	.0	(1)	.0	.0	(1)	.0	.0	.0
26.	Burglary and theft	82,426	114,420	.0	85,033	30,260	(303,400)	38,401	.0	3,014	11,192	6,194	1,685
27.	Boiler and machinery	31,422	41,183	.0	12,627	.0	.0	.0	.0	.0	.0	4,777	651
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	29,750,203	29,903,180	0	13,994,199	25,009,753	27,194,296	30,377,253	1,598,172	2,857,730	7,116,824	5,020,611	612,328
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 69,014
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	28,166	13,900	.0	18,411	.0	(2,936)	(444)	.0	(130)	208	5,589	654
2.1	Allied lines	156,463	46,666	.0	125,754	.0	(4,274)	327	.0	(413)	545	28,493	3,624
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	29	29	.0	.0	.0	(117)	25	.0	(63)	3	5	1
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	770,293	696,167	.0	412,903	439,551	272,052	254,613	6,438	14,619	13,988	131,046	17,780
5.2	Commercial multiple peril (liability portion)	1,012,036	781,895	.0	577,512	64,430	421,270	1,142,249	155,823	429,404	670,189	181,580	23,544
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	181	2,942	.0	115	.0	(390)	123	.0	(55)	38	35	4
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	21,288	19,185	.0	14,161	.0	174	573	.0	.0	126	3,477	491
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	271,786	314,957	.0	94,472	93,273	134,786	505,558	30,785	26,659	34,801	34,638	6,298
17.1	Other Liability - occurrence	32,024	41,637	.0	77,321	60,000	(7,685)	63,158	.0	(31,396)	17,343	5,599	739
17.2	Other Liability - claims made	1,175	1,126	.0	359	.0	(2)	13	.0	(107)	249	178	27
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	7,980	18,792	.0	4,380	.0	2,906	16,177	.0	(522)	11,412	1,322	184
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	(12)	8	.0	(4)	2	.0	.0
19.4	Other commercial auto liability	4,281	4,199	.0	429	.0	(528)	1,698	.0	(314)	828	733	99
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	713	713	.0	.0	.0	(13)	(1)	.0	(3)	2	120	16
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft .....	.0	.0	.0	.0	.0	(2)	.0	.0	(1)	.0	.0	.0
27.	Boiler and machinery	11,535	4,777	.0	8,479	.0	.0	.0	.0	.0	.0	1,792	268
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	2,317,950	1,946,985	0	1,334,296	657,254	815,229	1,984,077	193,046	437,674	749,734	394,607	53,729
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$5,240
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	57,498	87,336	.0	26,646	.0	14,338	19,066	.0	117	1,394	6,274	2,292
2.1 Allied lines	51,000	79,279	.0	21,777	(5,147)	(4,757)	11,276	.0	(43)	964	6,321	2,032
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	2,305	2,499	.0	895	.0	267	575	.0	7	31	267	92
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	13,227	17,835	.0	4,523	(225)	1,531	.0	.0	(38)	139	2,756	527
5.1 Commercial multiple peril (non-liability portion)	468,413	453,372	.0	180,605	77,879	(5,992)	18,399	.9	2,181	8,537	95,310	18,710
5.2 Commercial multiple peril (liability portion)	339,334	325,099	.0	147,756	11,757	112,555	317,068	3,290	(18,033)	160,497	69,258	13,556
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	1,471	4,591	.0	555	.0	5	374	.0	(23)	60	328	58
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	4,061	5,136	.0	1,054	.0	50	209	.0	5	40	746	162
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	402,269	419,269	.0	176,046	59,490	292,221	364,613	1,533	10,765	58,423	36,690	16,116
17.1 Other Liability - occurrence	23,351	20,737	.0	21,252	.0	(17,370)	50,694	.0	(16,018)	40,115	639	931
17.2 Other Liability - claims made	228	226	.0	2	.0	10	11	.0	46	40	34	9
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	62,716	48,856	.0	57,291	.0	1,382	47,494	.0	(2,332)	36,506	441	2,502
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	(183)	132	.0	(20)	17	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	13,721	37,565	.0	5,407	.0	(31,112)	15,347	336	(1,783)	6,982	2,890	549
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	5	(1)	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage	10,392	16,990	.0	4,641	717	453	318	.0	(69)	41	2,075	414
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft .....	.0	142	.0	.0	.0	(48)	102	.0	(21)	23	.0	.0
27. Boiler and machinery	8,459	14,155	.0	3,180	.0	.0	.0	.0	.0	.0	1,219	337
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	1,458,445	1,533,087	0	651,630	144,696	361,599	847,208	5,168	(25,259)	313,809	225,248	58,287
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$2,404
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	458,191	524,190	.0	157,209	41,376	(82,693)	(30,266)	598	(2,484)	5,923	60,284	9,659
2.1 Allied lines	622,450	731,786	.0	218,735	380,154	253,444	1,654	1,163	(3,167)	9,747	94,443	14,835
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	16,107	18,744	.0	6,720	.0	(1,739)	3,394	.0	(396)	102	2,308	384
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	6,372,452	4,796,987	.0	3,480,456	2,263,621	3,317,102	1,751,302	36,253	96,405	89,593	1,105,392	151,832
5.1 Commercial multiple peril (non-liability portion)	6,071,445	5,850,168	.0	2,715,247	1,005,884	1,114,306	833,555	34,464	98,713	126,749	874,420	144,699
5.2 Commercial multiple peril (liability portion)	2,986,004	2,921,037	.0	1,310,488	437,431	1,760,128	5,472,744	180,187	494,887	1,964,752	515,422	71,250
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	203,396	169,061	.0	101,993	14,450	17,606	8,166	.0	(62)	1,508	36,232	4,846
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	130,640	117,764	.0	71,332	.0	2,382	5,015	.0	(30)	866	22,334	3,114
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	2,649,893	2,748,125	.0	1,146,999	807,715	(243,859)	4,392,391	104,497	92,426	275,426	313,340	63,331
17.1 Other Liability - occurrence	217,900	186,355	.0	95,959	4,544	315,800	626,165	26,128	111,178	252,270	40,206	5,424
17.2 Other Liability - claims made	6,607	5,056	.0	4,007	.0	(39)	29	.0	467	1,164	1,076	158
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	64,147	62,189	.0	9,950	.0	4,528	63,143	.0	7,816	55,513	12,262	1,532
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	129,205	144,428	.0	36,641	43,873	22,029	60,536	126	(1,529)	14,312	20,831	3,051
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	1,639,680	1,618,534	.0	691,527	370,345	1,345,378	3,941,986	189,748	241,002	366,530	258,477	39,102
21.1 Private passenger auto physical damage	121,412	131,101	.0	36,819	39,831	39,258	(1,444)	.0	(48)	144	19,867	2,893
21.2 Commercial auto physical damage	647,099	661,099	.0	255,243	246,018	256,248	32,329	.0	(546)	1,186	109,714	15,454
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	37,576	31,994	.0	24,963	.0	21,086	32,374	.0	18,065	26,323	7,989	896
24. Surety .....	.0	1,405	.0	2,490	.0	452	1,461	.0	203	1,008	.0	.0
26. Burglary and theft	38,054	29,995	.0	26,210	.0	5,789	25,021	.0	(210)	6,974	7,724	907
27. Boiler and machinery	44,105	71,647	.0	16,623	.0	(5,000)	.0	.0	.0	.0	5,155	1,051
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	22,456,363	20,821,665	0	10,409,611	5,655,242	8,142,206	17,219,555	573,164	1,152,690	3,200,090	3,507,476	534,418
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 26,617
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
		1 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire	228,093	212,804	.0	68,758	.0	65,474	78,381	.0	1,647	3,269	26,633	4,656
2.1	Allied lines	177,538	179,914	.0	63,482	.0	77,073	86,188	.0	36	1,256	25,557	3,624
2.2	Multiple peril crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	10,241	9,196	.0	1,753	.0	1,311	2,250	.0	(1,435)	(491)	1,266	209
3.	Farmowners multiple peril	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	.0	.0	.0	.0	390	390	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	3,542,140	3,374,825	.0	1,834,456	720,013	879,223	479,225	7,912	(47,442)	57,177	601,765	72,974
5.2	Commercial multiple peril (liability portion)	1,923,843	1,814,795	.0	1,001,598	247,326	199,964	1,482,427	106,179	145,262	872,424	354,265	39,783
6.	Mortgage guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	3,042	3,722	.0	2,579	.0	(290)	160	.0	(128)	61	607	62
10.	Financial guaranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	105,010	96,460	.0	43,341	.0	1,838	4,306	.0	(62)	555	12,869	2,143
13.	Group accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.1	Other Liability - occurrence	80,897	77,452	.0	46,895	.0	2,103	(117,545)	.0	16,271	27,800	16,032	1,651
17.2	Other Liability - claims made	5,446	2,468	.0	3,605	.0	37	43	.0	370	443	818	111
17.3	Excess workers' compensation	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	3,235	4,051	.0	2,006	.0	(432)	6,088	.0	(1,499)	4,119	484	83
19.1	Private passenger auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	3,736	7,834	.0	1,308	.0	(102)	2,481	.0	(99)	1,215	653	76
21.1	Private passenger auto physical damage	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	376	2,264	.0	31	.0	(16)	10	.0	1	5	66	8
22.	Aircraft (all perils)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	3,630	3,296	.0	2,561	.0	(309)	.0	.0	(226)	.0	761	74
24.	Surety	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft	.0	.0	.0	.0	.0	(413)	.0	.0	(154)	.0	.0	.0
27.	Boiler and machinery	30,846	30,343	.0	9,788	.0	.0	.0	.0	.0	.0	3,124	630
28.	Credit	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	6,118,073	5,819,424	0	3,082,161	967,729	1,225,851	2,024,014	114,091	112,542	967,833	1,044,900	126,084
DETAILS OF WRITE-INS													
3401.													
3402.													
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$11,752
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	11,881	11,302	.0	6,933	.0	(2,049)	(601)	.0	6	144	874	714
2.1	Allied lines	9,746	9,429	.0	5,434	.0	(755)	(37)	.0	2	124	870	586
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	601	509	.0	407	.0	30	84	.0	(3)	2	24	36
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1	Commercial multiple peril (non-liability portion)	169,269	164,974	.0	86,487	34,341	53,261	28,567	.0	(1,026)	4,807	30,750	10,178
5.2	Commercial multiple peril (liability portion)	169,853	156,842	.0	83,967	100	26,745	81,870	.0	13,626	72,788	32,375	10,218
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	778	747	.0	398	.0	6	32	.0	(2)	6	120	47
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	18,730	24,599	.0	8,295	8,331	(2,377)	12,193	257	(1,102)	4,199	2,003	1,129
17.1	Other Liability - occurrence	60,859	55,201	.0	21,671	.0	131,985	192,577	39	7,187	32,212	10,646	3,657
17.2	Other Liability - claims made .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	5,319	5,158	.0	4,214	.0	781	3,338	.0	485	3,165	864	320
19.1	Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2	Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3	Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4	Other commercial auto liability	129,241	104,706	.0	58,863	18,366	27,323	32,904	300	2,180	14,649	18,622	7,822
21.1	Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2	Commercial auto physical damage	33,141	31,650	.0	13,879	(37,613)	(36,283)	1,954	.0	(32)	.50	4,603	2,015
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24.	Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26.	Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27.	Boiler and machinery	1,651	1,631	.0	1,046	.0	.0	.0	.0	.0	.0	73	99
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	611,069	566,748	0	291,594	23,525	198,667	352,881	596	21,321	132,146	101,824	36,821
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$279
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Wisconsin

DURING THE YEAR 2021

NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	182,363	199,762	.0	28,441	45,043	36,544	10,836	26	(22)	2,141	23,050	3,197
2.1 Allied lines	270,035	283,716	.0	40,743	474,547	466,738	14,634	.0	(331)	2,534	34,110	4,734
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood	9,242	10,370	.0	.6	.0	195	1,071	.0	(90)	.69	1,038	162
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril	3,806,829	7,976,185	.0	852,112	3,765,358	3,348,163	2,528,778	90,975	34,830	139,971	560,553	66,155
5.1 Commercial multiple peril (non-liability portion)	4,014,984	4,041,412	.0	1,647,159	2,156,383	3,378,152	1,703,613	38,742	24,596	61,224	680,214	70,462
5.2 Commercial multiple peril (liability portion)	2,459,120	2,446,236	.0	978,988	296,440	422,866	2,648,884	69,964	62,915	1,343,029	445,870	43,247
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine	98,761	197,074	.0	21,096	106,470	107,468	9,004	.0	(1,171)	1,558	14,975	1,718
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake	18,256	20,276	.0	8,829	.0	302	864	.0	(43)	146	3,517	320
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation	369,838	436,937	12,655	97,102	334,847	675,950	1,087,036	14,290	15,284	41,873	41,323	6,514
17.1 Other Liability - occurrence	346,556	330,398	.0	89,518	18,713	456,479	711,001	173	39,861	181,461	43,160	6,086
17.2 Other Liability - claims made	18,689	18,689	.0	9,085	.0	571	903	.0	788	4,585	2,814	328
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability	79,646	74,486	.0	19,074	.0	5,516	53,407	.0	827	49,674	13,361	1,399
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability	16,743	16,992	.0	5,173	40,085	39,995	5,840	39	(97)	1,708	2,716	294
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability	273,487	276,169	.0	69,655	21,427	(33,801)	549,888	2,178	2,373	42,232	47,714	4,795
21.1 Private passenger auto physical damage	10,610	10,766	.0	3,221	5,474	5,337	(388)	.0	(2)	13	1,721	186
21.2 Commercial auto physical damage	122,070	126,126	.0	32,435	63,539	68,110	5,943	.0	(84)	246	20,580	2,141
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity	2,567	14,032	.0	16,089	(23,801)	(39,153)	(4,942)	.0	(12,786)	(11,331)	542	42
24. Surety .....	.0	.15	.0	.3	(15)	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft	9,748	15,502	.0	13,441	.0	(1,162)	2,184	.0	(290)	799	1,537	169
27. Boiler and machinery	30,496	28,697	.0	5,940	.0	.0	.0	.0	.0	.0	3,255	535
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	12,140,050	16,523,840	12,655	3,938,092	7,304,525	8,938,273	9,328,559	216,387	166,560	1,861,934	1,942,050	212,484
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 23,748

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.1 Allied lines .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.2 Commercial multiple peril (liability portion) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.1 Other Liability - occurrence .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.2 Other Liability - claims made	781	536	.0	245	.0	7	7	.0	111	111	117	620
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Boiler and machinery .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	781	536	0	245	0	7	7	0	111	111	117	620
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied lines	0	0	0	0	0	0	0	0	0	0	0	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	0	0	0	0	(130)	0	0	(82)	0	0	0
5.2 Commercial multiple peril (liability portion)	0	628	0	0	0	100	314	0	51	283	0	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0	0	0	0	0	0	0
9. Inland marine	0	0	0	0	0	0	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other Liability - occurrence	0	0	0	0	0	0	0	0	0	0	0	0
17.2 Other Liability - claims made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	0	628	0	0	0	(30)	314	0	(31)	283	0	0
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$ 0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Canada DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	0	0	0	0	0	0	0	0	0	0	0	0
2.1 Allied lines	0	0	0	0	0	0	0	0	0	0	0	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial multiple peril (non-liability portion)	0	1,303	0	0	0	(76)	57	0	(50)	15	0	0
5.2 Commercial multiple peril (liability portion)	0	0	0	0	0	(192)	289	0	(266)	241	0	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0	0	0	0	0	0	0
9. Inland marine	0	0	0	0	0	0	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11. Medical professional liability	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	0	0	0	0	0	0	0	0
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Non-renewable for stated reasons only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Other accident only	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0	0	0	0	0	0	0	0
15.7 All other accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
17.1 Other Liability - occurrence	0	0	0	0	0	0	0	0	0	0	0	0
17.2 Other Liability - claims made	0	0	0	0	0	0	0	0	0	0	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0	0	0	0
18. Products liability	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other private passenger auto liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.4 Other commercial auto liability	0	0	0	0	0	0	0	0	0	0	0	0
21.1 Private passenger auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial auto physical damage	0	0	0	0	0	0	0	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	0	0	0	0	0	0	0
24. Surety	0	0	0	0	0	0	0	0	0	0	0	0
26. Burglary and theft	0	0	0	0	0	0	0	0	0	0	0	0
27. Boiler and machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a)	0	1,303	0	0	0	(268)	346	0	(316)	256	0	0
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$ 0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.1 Allied lines .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion) .....	.0	.0	.0	2,798	.0	.0	14	.0	.0	6	.0	.0
5.2 Commercial multiple peril (liability portion) .....	.0	.0	.0	15	.0	.0	1,197	.0	.0	1,288	.0	.0
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation .....	.0	.0	.0	.0	.0	(38,927)	(38,927)	.0	789	789	.0	.0
17.1 Other Liability - occurrence .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.2 Other Liability - claims made .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Boiler and machinery .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	0	0	0	2,813	0	(38,927)	(37,716)	0	789	2,083	0	0
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1	2										
	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.1 Allied lines .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.2 Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3 Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4 Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5 Private flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Homeowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5.1 Commercial multiple peril (non-liability portion) .....	.0	.0	.0	2,798	.0	.0	14	.0	.0	6	.0	.0
5.2 Commercial multiple peril (liability portion) .....	.0	.0	.0	15	.0	.0	1,197	.0	.0	1,288	.0	.0
6. Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Inland marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11. Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12. Earthquake .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
13. Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1 Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2 Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3 Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4 Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5 Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6 Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7 All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8 Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16. Workers' compensation .....	.0	.0	.0	.0	.0	(38,927)	(38,927)	.0	789	789	.0	.0
17.1 Other Liability - occurrence .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.2 Other Liability - claims made .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17.3 Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Products liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.1 Private passenger auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.2 Other private passenger auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Commercial auto no-fault (personal injury protection) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Other commercial auto liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.1 Private passenger auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21.2 Commercial auto physical damage .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. Fidelity .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Surety .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Burglary and theft .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Boiler and machinery .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35. TOTALS (a)	0	0	0	2,813	0	(38,927)	(37,716)	0	789	2,083	0	0
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$ 0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2021 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
		1	2										
		Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	7,364,751	7,108,757	.0	3,040,464	2,650,888	3,134,969	4,080,380	109,661	109,996	40,668	986,861	139,020
2.1	Allied lines	9,005,194	9,108,404	.0	3,979,881	3,316,325	2,678,585	2,789,108	119,229	104,023	100,887	1,320,046	221,351
2.2	Multiple peril crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.3	Federal flood .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.4	Private crop .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2.5	Private flood	312,363	310,915	.0	150,093	100,000	1,109,225	1,036,248	5,532	468	1,282	48,387	7,711
3.	Farmowners multiple peril .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4.	Homeowners multiple peril	136,885,585	132,499,667	.0	71,588,095	53,831,845	52,250,404	40,854,323	1,096,927	1,179,807	2,221,745	26,141,232	3,559,773
5.1	Commercial multiple peril (non-liability portion)	177,903,509	173,860,589	.0	84,443,934	94,997,444	119,178,299	84,415,832	1,789,389	1,473,258	3,394,057	30,893,969	4,254,253
5.2	Commercial multiple peril (liability portion)	125,672,628	123,488,636	.0	59,057,571	38,734,390	57,110,631	222,217,538	17,550,737	21,438,937	82,236,308	22,955,143	3,035,933
6.	Mortgage guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.	Ocean marine .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.	Inland marine	3,977,575	3,873,178	.0	1,998,262	867,725	915,495	300,611	857	(9,884)	40,944	754,456	105,033
10.	Financial guaranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
11.	Medical professional liability .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
12.	Earthquake	2,917,856	3,096,754	.0	1,435,583	.0	36,581	120,054	.0	(4,598)	22,268	513,741	72,909
13.	Group accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,350
14.	Credit accident and health (group and individual) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.1	Collectively renewable accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.2	Non-cancelable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.3	Guaranteed renewable accident and health(b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.4	Non-renewable for stated reasons only (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.5	Other accident only .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.6	Medicare Title XVIII exempt from state taxes or fees .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.7	All other accident and health (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15.8	Federal employees health benefits plan premium (b) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.	Workers' compensation	61,646,845	62,211,334	52,237	25,753,210	21,377,635	17,190,864	112,718,628	2,744,172	2,869,155	11,153,718	6,987,282	1,506,038
17.1	Other Liability - occurrence	10,490,589	10,260,006	.0	4,792,658	4,384,738	3,508,712	32,545,930	3,094,797	3,457,502	11,399,607	1,602,641	267,110
17.2	Other Liability - claims made	568,830	551,401	.0	281,197	29,364	(19,811)	1,638,771	118,604	237,181	361,774	90,712	13,844
17.3	Excess workers' compensation .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18.	Products liability	3,530,733	3,608,008	.0	1,917,253	1,075,234	1,540,589	11,136,576	3,070,366	2,405,686	5,292,056	458,420	86,517
19.1	Private passenger auto no-fault (personal injury protection)	71,286	77,835	.0	27,133	625,054	714,971	1,017,947	879	(1,500)	7,290	11,332	1,777
19.2	Other private passenger auto liability	961,940	1,069,873	.0	361,813	774,400	579,991	1,996,730	37,178	14,344	120,124	142,579	26,909
19.3	Commercial auto no-fault (personal injury protection)	535,973	589,068	.0	257,947	75,473	279,332	1,053,836	8,525	(5,954)	102,424	71,250	9,689
19.4	Other commercial auto liability	16,549,844	17,357,950	.0	7,754,473	9,239,541	13,096,159	34,879,240	1,125,529	1,352,487	3,604,286	2,852,969	432,263
21.1	Private passenger auto physical damage	616,697	672,692	.0	237,075	225,615	259,240	34,081	.0	(301)	796	92,754	17,049
21.2	Commercial auto physical damage	6,675,333	6,991,149	.0	2,939,667	2,990,723	3,031,756	426,754	620	(7,144)	13,058	1,154,782	169,623
22.	Aircraft (all perils) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23.	Fidelity	544,359	794,827	.0	572,645	279,027	(677,925)	1,338,300	17,258	6,529	116,007	94,426	14,697
24.	Surety	425,271	532,354	.0	262,299	178,104	(320,428)	1,297,593	51,500	2,055	216,276	133,246	10,879
26.	Burglary and theft	474,995	879,744	.0	626,571	150,384	(198,672)	424,982	.0	21,802	119,258	70,200	13,853
27.	Boiler and machinery	1,008,215	1,041,537	.0	431,927	72,584	60,584	.0	.0	.0	.0	132,964	24,170
28.	Credit .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29.	International .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30.	Warranty .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34.	Aggregate write-ins for other lines of business .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
35.	TOTALS (a)	568,140,371	559,984,678	52,237	271,909,751	235,976,493	275,459,551	556,323,462	30,941,760	34,643,849	120,564,833	97,509,392	13,991,751
DETAILS OF WRITE-INS													
3401.	.....											
3402.	.....											
3403.	.....											
3498.	Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

(a) Finance and service charges not included in Lines 1 to 35 \$1,167,823
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (\$000 Omitted)

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Com- pany Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium
<h1>NONE</h1>					

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)

1 ID Number	2 NAIC Com- pany Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsurance Premiums Ceded	Reinsurance Recoverable On								16 Amount in Dispute included in Column 15	Reinsurance Payable		19 Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	20 Funds Held by Company Under Reinsurance Treaties
						7 Paid Losses	8 Paid LAE	9 Known Case Loss Reserves	10 Known Case LAE Reserves	11 IBNR Loss Reserves	12 IBNR LAE Reserves	13 Unearned Premiums	14 Contingent Commis- sions	15 Columns 7 through 14 Totals	17 Ceded Balances Payable	18 Other Amounts Due to Reinsurers		
13-5129825	22292	THE HANOVER INSURANCE COMPANY	NH		568,585	0	0	328,555	32,170	229,201	98,072	272,233	0	960,231	0	0	960,231	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					568,585	0	0	328,555	32,170	229,201	98,072	272,233	0	960,231	0	0	960,231	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					568,585	0	0	328,555	32,170	229,201	98,072	272,233	0	960,231	0	0	960,231	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
0899999. Total Authorized - Affiliates					568,585	0	0	328,555	32,170	229,201	98,072	272,233	0	960,231	0	0	960,231	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					568,585	0	0	328,555	32,170	229,201	98,072	272,233	0	960,231	0	0	960,231	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
2299999. Total Unauthorized - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					568,585	0	0	328,555	32,170	229,201	98,072	272,233	0	960,231	0	0	960,231	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 Totals					568,585	0	0	328,555	32,170	229,201	98,072	272,233	0	960,231	0	0	960,231	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un- collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
13-5129825	THE HANOVER INSURANCE COMPANY	0	0		0	0	960,231	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999	Total Authorized - Affiliates - U.S. Non-Pool - Other	0	0	XXX	0	0	960,231	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999	Total Authorized - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	960,231	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999	Total Authorized - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999	Total Authorized - Affiliates	0	0	XXX	0	0	960,231	0	0	0	0	0	0	0	XXX	0	0
1499999	Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)	0	0	XXX	0	0	960,231	0	0	0	0	0	0	0	XXX	0	0
1899999	Total Unauthorized - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999	Total Unauthorized - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2299999	Total Unauthorized - Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2899999	Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3299999	Total Certified - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999	Total Certified - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3699999	Total Certified - Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4299999	Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4699999	Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999	Total Reciprocal Jurisdiction - Affiliates - Other (Non- U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5099999	Total Reciprocal Jurisdiction - Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5699999	Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5799999	Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)	0	0	XXX	0	0	960,231	0	0	0	0	0	0	0	XXX	0	0
5899999	Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)	0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999	Totals	0	0	XXX	0	0	960,231	0	0	0	0	0	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44 Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	45 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	46 Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	47 Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	48 Amounts Received Prior 90 Days	49 Percentage Overdue Col. 42/Col. 43	50 Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/(Cols. 46+48))	51 Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	52 Is the Amount in Col. 50 Less Than 20%? (Yes or No)	53 Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50	
		37 Current	Overdue					43 Total Due Cols. 37+42 (In total should equal Cols. 7+8)											
			38 1 - 29 Days	39 30 - 90 Days	40 91 - 120 Days	41 Over 120 Days	42 Total Overdue Cols. 38+39 +40+41												
13-5129825	THE HANOVER INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	YES	0
0399999.	Total Authorized - Affiliates - U.S. Non-Pool - Other	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
0499999.	Total Authorized - Affiliates - U.S. Non-Pool	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
0799999.	Total Authorized - Affiliates - Other (Non-U.S.)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
0899999.	Total Authorized - Affiliates	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
1499999.	Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
1899999.	Total Unauthorized - Affiliates - U.S. Non-Pool	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
2199999.	Total Unauthorized - Affiliates - Other (Non-U.S.)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
2299999.	Total Unauthorized - Affiliates	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
2899999.	Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
3299999.	Total Certified - Affiliates - U.S. Non-Pool	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
3599999.	Total Certified - Affiliates - Other (Non-U.S.)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
3699999.	Total Certified - Affiliates	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
4299999.	Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
4699999.	Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
4999999.	Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
5099999.	Total Reciprocal Jurisdiction - Affiliates	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
5699999.	Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
5799999.	Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
5899999.	Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	0
9999999	Totals	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	XXX	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance															
		54 Certified Reinsurer Rating (1 through 6)	55 Effective Date of Certified Reinsurer Rating	56 Percent Collateral Required for Full Credit (0% through 100%)	57 Catastrophe Recoverables Qualifying for Collateral Deferral	58 Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	59 Dollar Amount of Collateral Required (Col. 56 * Col. 58)	60 Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	61 Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	62 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	63 Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	64 Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	65 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Complete if Col. 52 = "No"; Otherwise Enter 0			69 Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
														66 Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	67 Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	68 20% of Amount in Col. 67	
13-5129825	THE HANOVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999	Total Authorized - Affiliates - U.S. Non-Pool - Other			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999	Total Authorized - Affiliates - U.S. Non-Pool			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999	Total Authorized - Affiliates - Other (Non-U.S.)			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999	Total Authorized - Affiliates			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999	Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999	Total Unauthorized - Affiliates - U.S. Non-Pool			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999	Total Unauthorized - Affiliates - Other (Non-U.S.)			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999	Total Unauthorized - Affiliates			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999	Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999	Total Certified - Affiliates - U.S. Non-Pool			XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3599999	Total Certified - Affiliates - Other (Non-U.S.)			XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3699999	Total Certified - Affiliates			XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
4299999	Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)			XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
4699999	Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999	Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999	Total Reciprocal Jurisdiction - Affiliates			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999	Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999	Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)			XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
5899999	Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)			XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
9999999	Totals			XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year (\$000 Omitted)
(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	74 Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	75 Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	76 Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	77 Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	78 Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-5129825	THE HANOVER INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999	Total Authorized - Affiliates - U.S. Non-Pool - Other	0	XXX	XXX	0	0	0	XXX	XXX	0
0499999	Total Authorized - Affiliates - U.S. Non-Pool	0	XXX	XXX	0	0	0	XXX	XXX	0
0799999	Total Authorized - Affiliates - Other (Non-U.S.)	0	XXX	XXX	0	0	0	XXX	XXX	0
0899999	Total Authorized - Affiliates	0	XXX	XXX	0	0	0	XXX	XXX	0
1499999	Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)	0	XXX	XXX	0	0	0	XXX	XXX	0
1899999	Total Unauthorized - Affiliates - U.S. Non-Pool	0	0	0	XXX	XXX	XXX	0	XXX	0
2199999	Total Unauthorized - Affiliates - Other (Non-U.S.)	0	0	0	XXX	XXX	XXX	0	XXX	0
2299999	Total Unauthorized - Affiliates	0	0	0	XXX	XXX	XXX	0	XXX	0
2899999	Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)	0	0	0	XXX	XXX	XXX	0	XXX	0
3299999	Total Certified - Affiliates - U.S. Non-Pool	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3599999	Total Certified - Affiliates - Other (Non-U.S.)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999	Total Certified - Affiliates	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4299999	Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4699999	Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool	0	XXX	XXX	0	0	0	XXX	XXX	0
4999999	Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)	0	XXX	XXX	0	0	0	XXX	XXX	0
5099999	Total Reciprocal Jurisdiction - Affiliates	0	XXX	XXX	0	0	0	XXX	XXX	0
5699999	Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)	0	XXX	XXX	0	0	0	XXX	XXX	0
5799999	Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)	0	0	0	0	0	0	0	0	0
5899999	Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)	0	0	0	0	0	0	0	0	0
9999999	Totals	0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 (\$000 Omitted)

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
			NONE	
Total				

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of \$50,000:

	1	2	3
	Name of Reinsurer	Commission Rate	Ceded Premium
1.		0.000	0
2.		0.000	0
3.		0.000	0
4.		0.000	0
5.		0.000	0

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3,Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1	2	3	4
	Name of Reinsurer	Total Recoverables	Ceded Premiums	Affiliated
6.	THE HANOVER INSURANCE COMPANY	960,231	568,585	Yes [X] No []
7.		0	0	Yes [] No []
8.		0	0	Yes [] No []
9.		0	0	Yes [] No []
10.		0	0	Yes [] No []

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	65,197,000	0	65,197,000
2. Premiums and considerations (Line 15)	0	0	0
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	0	0	0
4. Funds held by or deposited with reinsured companies (Line 16.2)	0	0	0
5. Other assets	544,637	0	544,637
6. Net amount recoverable from reinsurers	0	960,231,000	960,231,000
7. Protected cell assets (Line 27)	0	0	0
8. Totals (Line 28)	65,741,637	960,231,000	1,025,972,637
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)	0	687,998,000	687,998,000
10. Taxes, expenses, and other obligations (Lines 4 through 8)	43,505	0	43,505
11. Unearned premiums (Line 9)	0	272,233,000	272,233,000
12. Advance premiums (Line 10)	0	0	0
13. Dividends declared and unpaid (Line 11.1 and 11.2)	0	0	0
14. Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	0	0	0
15. Funds held by company under reinsurance treaties (Line 13)	0	0	0
16. Amounts withheld or retained by company for account of others (Line 14)	0	0	0
17. Provision for reinsurance (Line 16)	0	0	0
18. Other liabilities	0	0	0
19. Total liabilities excluding protected cell business (Line 26)	43,505	960,231,000	960,274,505
20. Protected cell liabilities (Line 27)	0	0	0
21. Surplus as regards policyholders (Line 37)	65,698,132	XXX	65,698,132
22. Totals (Line 38)	65,741,637	960,231,000	1,025,972,637

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [X] No []

If yes, give full explanation: The Company ceded 100% of its insurance business to The Hanover Insurance Company, an affiliated insurer.

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES
SCHEDULE P - PART 1 - SUMMARY

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	3,163	3,163	1,820	1,820	642	642	0	0	XXX
2. 2012.....	513,468	513,468	0	281,840	281,840	29,507	29,507	29,124	29,124	0	0	XXX
3. 2013.....	522,341	522,341	0	223,321	223,321	23,553	23,553	28,688	28,688	0	0	XXX
4. 2014.....	528,526	528,526	0	209,133	209,133	25,054	25,054	28,043	28,043	0	0	XXX
5. 2015.....	544,947	544,947	0	253,897	253,897	27,493	27,493	30,939	30,939	0	0	XXX
6. 2016.....	549,848	549,848	0	208,470	208,470	25,932	25,932	29,815	29,815	0	0	XXX
7. 2017.....	564,037	564,037	0	213,090	213,090	23,614	23,614	29,707	29,707	0	0	XXX
8. 2018.....	574,759	574,759	0	219,340	219,340	21,066	21,066	29,024	29,024	0	0	XXX
9. 2019.....	560,861	560,861	0	202,635	202,635	12,784	12,784	27,097	27,097	0	0	XXX
10. 2020.....	551,407	551,407	0	178,261	178,261	6,819	6,819	25,943	25,943	0	0	XXX
11. 2021.....	560,543	560,543	0	119,711	119,711	2,450	2,450	22,200	22,200	0	0	XXX
12. Totals	XXX	XXX	XXX	2,112,862	2,112,862	200,093	200,093	281,223	281,223	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	22,894	22,894	14,311	14,311	3,227	3,227	6,305	6,305	513	513	0	0	XXX
2. 2012.....	3,759	3,759	3,433	3,433	376	376	1,651	1,651	64	64	0	0	XXX
3. 2013.....	4,919	4,919	3,033	3,033	686	686	1,863	1,863	84	84	0	0	XXX
4. 2014.....	7,570	7,570	4,640	4,640	990	990	2,717	2,717	149	149	0	0	XXX
5. 2015.....	14,612	14,612	5,848	5,848	1,044	1,044	3,207	3,207	169	169	0	0	XXX
6. 2016.....	20,138	20,138	7,452	7,452	2,990	2,990	2,712	2,712	337	337	0	0	XXX
7. 2017.....	34,303	34,303	9,460	9,460	2,984	2,984	5,300	5,300	447	447	0	0	XXX
8. 2018.....	38,001	38,001	14,987	14,987	6,653	6,653	6,158	6,158	810	810	0	0	XXX
9. 2019.....	47,082	47,082	22,934	22,934	7,032	7,032	12,652	12,652	1,277	1,277	0	0	XXX
10. 2020.....	45,289	45,289	44,720	44,720	4,274	4,274	18,817	18,817	1,537	1,537	0	0	XXX
11. 2021.....	89,987	89,987	98,382	98,382	1,914	1,914	27,013	27,013	4,288	4,288	0	0	XXX
12. Totals	328,555	328,555	229,201	229,201	32,170	32,170	88,395	88,395	9,677	9,677	0	0	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012.....	349,754	349,754	0	68.1	68.1	0.0	0	0	0.0	0	0
3. 2013.....	286,147	286,147	0	54.8	54.8	0.0	0	0	0.0	0	0
4. 2014.....	278,297	278,297	0	52.7	52.7	0.0	0	0	0.0	0	0
5. 2015.....	337,210	337,210	0	61.9	61.9	0.0	0	0	0.0	0	0
6. 2016.....	297,846	297,846	0	54.2	54.2	0.0	0	0	0.0	0	0
7. 2017.....	318,906	318,906	0	56.5	56.5	0.0	0	0	0.0	0	0
8. 2018.....	336,040	336,040	0	58.5	58.5	0.0	0	0	0.0	0	0
9. 2019.....	333,494	333,494	0	59.5	59.5	0.0	0	0	0.0	0	0
10. 2020.....	325,662	325,662	0	59.1	59.1	0.0	0	0	0.0	0	0
11. 2021.....	365,945	365,945	0	65.3	65.3	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

Schedule P - Part 2 - Summary

N O N E

Schedule P - Part 3 - Summary

N O N E

Schedule P - Part 4 - Summary

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	77	77	7	7	4	4	0	0	XXX
2. 2012.....	104,329	104,329	0	68,076	68,076	1,240	1,240	6,425	6,425	0	0	12,514
3. 2013.....	105,480	105,480	0	44,234	44,234	946	946	4,626	4,626	0	0	6,439
4. 2014.....	104,366	104,366	0	36,238	36,238	986	986	5,157	5,157	0	0	6,326
5. 2015.....	108,391	108,391	0	55,872	55,872	1,593	1,593	7,977	7,977	0	0	8,142
6. 2016.....	113,024	113,024	0	38,088	38,088	1,226	1,226	6,427	6,427	0	0	5,888
7. 2017.....	121,261	121,261	0	49,044	49,044	929	929	5,601	5,601	0	0	7,535
8. 2018.....	126,733	126,733	0	62,121	62,121	1,099	1,099	6,417	6,417	0	0	8,983
9. 2019.....	129,378	129,378	0	45,311	45,311	829	829	5,927	5,927	0	0	6,941
10. 2020.....	129,787	129,787	0	58,562	58,562	765	765	6,563	6,563	0	0	7,978
11. 2021.....	132,500	132,500	0	37,183	37,183	427	427	5,775	5,775	0	0	6,075
12. Totals	XXX	XXX	XXX	494,805	494,805	10,045	10,045	60,899	60,899	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	107	107	0	0	30	30	2	2	8	8	0	0	6
2. 2012.....	1	1	0	0	0	0	1	1	1	1	0	0	1
3. 2013.....	4	4	8	8	5	5	2	2	1	1	0	0	1
4. 2014.....	2	2	24	24	0	0	9	9	0	0	0	0	0
5. 2015.....	313	313	104	104	87	87	17	17	4	4	0	0	3
6. 2016.....	904	904	137	137	4	4	6	6	8	8	0	0	6
7. 2017.....	1,971	1,971	212	212	14	14	56	56	8	8	0	0	6
8. 2018.....	1,630	1,630	727	727	32	32	147	147	23	23	0	0	18
9. 2019.....	2,795	2,795	1,488	1,488	182	182	304	304	42	42	0	0	33
10. 2020.....	4,825	4,825	1,814	1,814	117	117	440	440	80	80	0	0	63
11. 2021.....	6,621	6,621	17,168	17,168	49	49	717	717	474	474	0	0	374
12. Totals	19,172	19,172	21,683	21,683	521	521	1,701	1,701	647	647	0	0	511

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter- Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012.....	75,745	75,745	0	72.6	72.6	0.0	0	0	0.0	0	0
3. 2013.....	49,825	49,825	0	47.2	47.2	0.0	0	0	0.0	0	0
4. 2014.....	42,417	42,417	0	40.6	40.6	0.0	0	0	0.0	0	0
5. 2015.....	65,967	65,967	0	60.9	60.9	0.0	0	0	0.0	0	0
6. 2016.....	46,799	46,799	0	41.4	41.4	0.0	0	0	0.0	0	0
7. 2017.....	57,835	57,835	0	47.7	47.7	0.0	0	0	0.0	0	0
8. 2018.....	72,195	72,195	0	57.0	57.0	0.0	0	0	0.0	0	0
9. 2019.....	56,878	56,878	0	44.0	44.0	0.0	0	0	0.0	0	0
10. 2020.....	73,164	73,164	0	56.4	56.4	0.0	0	0	0.0	0	0
11. 2021.....	68,414	68,414	0	51.6	51.6	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	601	601	(2)	(2)	0	0	0	0	XXX
2. 2012.....	9,461	9,461	0	4,431	4,431	182	182	685	685	0	0	1,009
3. 2013.....	7,054	7,054	0	3,249	3,249	173	173	463	463	0	0	757
4. 2014.....	4,987	4,987	0	2,112	2,112	73	73	302	302	0	0	444
5. 2015.....	3,826	3,826	0	1,684	1,684	86	86	239	239	0	0	405
6. 2016.....	3,074	3,074	0	2,670	2,670	97	97	200	200	0	0	316
7. 2017.....	2,487	2,487	0	1,414	1,414	54	54	160	160	0	0	234
8. 2018.....	2,086	2,086	0	1,051	1,051	23	23	118	118	0	0	176
9. 2019.....	1,763	1,763	0	656	656	8	8	88	88	0	0	123
10. 2020.....	1,419	1,419	0	419	419	14	14	68	68	0	0	77
11. 2021.....	1,148	1,148	0	146	146	0	0	56	56	0	0	63
12. Totals	XXX	XXX	XXX	18,432	18,432	709	709	2,380	2,380	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	864	864	11	11	0	0	1	1	2	2	0	0	3
2. 2012.....	0	0	0	0	0	0	1	1	0	0	0	0	0
3. 2013.....	2	2	2	2	0	0	1	1	0	0	0	0	0
4. 2014.....	0	0	1	1	0	0	1	1	0	0	0	0	0
5. 2015.....	0	0	6	6	0	0	1	1	0	0	0	0	0
6. 2016.....	0	0	10	10	0	0	4	4	0	0	0	0	0
7. 2017.....	930	930	31	31	0	0	8	8	1	1	0	0	2
8. 2018.....	300	300	76	76	0	0	19	19	1	1	0	0	1
9. 2019.....	100	100	38	38	0	0	28	28	1	1	0	0	2
10. 2020.....	41	41	380	380	0	0	31	31	1	1	0	0	2
11. 2021.....	94	94	128	128	0	0	33	33	12	12	0	0	18
12. Totals	2,331	2,331	684	684	0	0	127	127	19	19	0	0	28

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter- Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012.....	5,299	5,299	0	56.0	56.0	0.0	0	0	0.0	0	0
3. 2013.....	3,890	3,890	0	55.1	55.1	0.0	0	0	0.0	0	0
4. 2014.....	2,489	2,489	0	49.9	49.9	0.0	0	0	0.0	0	0
5. 2015.....	2,017	2,017	0	52.7	52.7	0.0	0	0	0.0	0	0
6. 2016.....	2,982	2,982	0	97.0	97.0	0.0	0	0	0.0	0	0
7. 2017.....	2,598	2,598	0	104.5	104.5	0.0	0	0	0.0	0	0
8. 2018.....	1,587	1,587	0	76.1	76.1	0.0	0	0	0.0	0	0
9. 2019.....	919	919	0	52.1	52.1	0.0	0	0	0.0	0	0
10. 2020.....	954	954	0	67.2	67.2	0.0	0	0	0.0	0	0
11. 2021.....	470	470	0	41.0	41.0	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	43	43	34	34	1	1	0	0	XXX
2. 2012.....	44,037	44,037	0	24,878	24,878	1,992	1,992	2,157	2,157	0	0	3,352
3. 2013.....	42,182	42,182	0	32,049	32,049	2,434	2,434	2,142	2,142	0	0	3,350
4. 2014.....	39,297	39,297	0	22,485	22,485	1,981	1,981	2,072	2,072	0	0	3,070
5. 2015.....	36,468	36,468	0	16,771	16,771	1,392	1,392	1,740	1,740	0	0	2,618
6. 2016.....	31,538	31,538	0	23,525	23,525	2,380	2,380	1,578	1,578	0	0	2,236
7. 2017.....	28,861	28,861	0	12,947	12,947	978	978	1,447	1,447	0	0	1,889
8. 2018.....	27,326	27,326	0	9,741	9,741	642	642	1,243	1,243	0	0	1,678
9. 2019.....	22,894	22,894	0	6,862	6,862	367	367	1,072	1,072	0	0	1,331
10. 2020.....	20,135	20,135	0	3,031	3,031	104	104	703	703	0	0	645
11. 2021.....	18,356	18,356	0	1,241	1,241	32	32	586	586	0	0	506
12. Totals	XXX	XXX	XXX	153,573	153,573	12,336	12,336	14,741	14,741	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	1,725	1,725	286	286	40	40	117	117	11	11	0	0	8
2. 2012.....	90	90	127	127	0	0	25	25	1	1	0	0	1
3. 2013.....	56	56	137	137	0	0	34	34	1	1	0	0	1
4. 2014.....	414	414	109	109	4	4	70	70	3	3	0	0	2
5. 2015.....	2,758	2,758	237	237	57	57	98	98	11	11	0	0	8
6. 2016.....	2,369	2,369	270	270	113	113	97	97	15	15	0	0	11
7. 2017.....	2,644	2,644	479	479	12	12	226	226	16	16	0	0	12
8. 2018.....	2,005	2,005	969	969	239	239	306	306	42	42	0	0	31
9. 2019.....	4,230	4,230	1,938	1,938	113	113	601	601	76	76	0	0	57
10. 2020.....	2,427	2,427	4,642	4,642	136	136	636	636	80	80	0	0	60
11. 2021.....	2,523	2,523	6,917	6,917	25	25	760	760	178	178	0	0	133
12. Totals	21,242	21,242	16,111	16,111	738	738	2,969	2,969	435	435	0	0	324

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012.....	29,270	29,270	0	66.5	66.5	0.0	0	0	0.0	0	0
3. 2013.....	36,853	36,853	0	87.4	87.4	0.0	0	0	0.0	0	0
4. 2014.....	27,138	27,138	0	69.1	69.1	0.0	0	0	0.0	0	0
5. 2015.....	23,064	23,064	0	63.2	63.2	0.0	0	0	0.0	0	0
6. 2016.....	30,347	30,347	0	96.2	96.2	0.0	0	0	0.0	0	0
7. 2017.....	18,749	18,749	0	65.0	65.0	0.0	0	0	0.0	0	0
8. 2018.....	15,186	15,186	0	55.6	55.6	0.0	0	0	0.0	0	0
9. 2019.....	15,259	15,259	0	66.7	66.7	0.0	0	0	0.0	0	0
10. 2020.....	11,759	11,759	0	58.4	58.4	0.0	0	0	0.0	0	0
11. 2021.....	12,263	12,263	0	66.8	66.8	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	617	617	83	83	13	13	0	0	XXX
2. 2012.....	47,148	47,148	0	18,686	18,686	1,872	1,872	3,527	3,527	0	0	4,303
3. 2013.....	48,592	48,592	0	17,130	17,130	1,987	1,987	3,388	3,388	0	0	3,939
4. 2014.....	52,819	52,819	0	18,433	18,433	1,715	1,715	3,951	3,951	0	0	3,825
5. 2015.....	57,523	57,523	0	15,872	15,872	1,793	1,793	4,305	4,305	0	0	4,109
6. 2016.....	58,946	58,946	0	19,498	19,498	1,781	1,781	4,555	4,555	0	0	4,040
7. 2017.....	66,982	66,982	0	21,069	21,069	2,229	2,229	4,671	4,671	0	0	4,384
8. 2018.....	72,623	72,623	0	21,076	21,076	2,387	2,387	4,743	4,743	0	0	5,011
9. 2019.....	67,489	67,489	0	17,069	17,069	1,989	1,989	4,520	4,520	0	0	4,481
10. 2020.....	62,670	62,670	0	10,245	10,245	1,039	1,039	3,548	3,548	0	0	3,155
11. 2021.....	62,211	62,211	0	5,024	5,024	402	402	3,085	3,085	0	0	3,003
12. Totals	XXX	XXX	XXX	164,719	164,719	17,276	17,276	40,308	40,308	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded			
1. Prior.....	15,777	15,777	9,113	9,113	0	0	1,036	1,036	156	156	0	0	182
2. 2012.....	697	697	1,613	1,613	0	0	311	311	11	11	0	0	13
3. 2013.....	2,209	2,209	1,506	1,506	8	8	349	349	16	16	0	0	19
4. 2014.....	1,825	1,825	2,086	2,086	0	0	375	375	20	20	0	0	23
5. 2015.....	4,337	4,337	2,293	2,293	0	0	424	424	38	38	0	0	44
6. 2016.....	2,692	2,692	2,351	2,351	0	0	523	523	37	37	0	0	43
7. 2017.....	5,641	5,641	2,956	2,956	51	51	753	753	52	52	0	0	61
8. 2018.....	5,479	5,479	3,330	3,330	0	0	1,107	1,107	125	125	0	0	145
9. 2019.....	8,020	8,020	3,035	3,035	0	0	1,367	1,367	205	205	0	0	239
10. 2020.....	8,804	8,804	6,940	6,940	9	9	1,822	1,822	289	289	0	0	336
11. 2021.....	13,538	13,538	8,477	8,477	40	40	2,980	2,980	991	991	0	0	1,153
12. Totals	69,019	69,019	43,699	43,699	108	108	11,046	11,046	1,941	1,941	0	0	2,258

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter- Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012.....	26,717	26,717	0	56.7	56.7	0.0	0	0	0.0	0	0
3. 2013.....	26,594	26,594	0	54.7	54.7	0.0	0	0	0.0	0	0
4. 2014.....	28,405	28,405	0	53.8	53.8	0.0	0	0	0.0	0	0
5. 2015.....	29,061	29,061	0	50.5	50.5	0.0	0	0	0.0	0	0
6. 2016.....	31,437	31,437	0	53.3	53.3	0.0	0	0	0.0	0	0
7. 2017.....	37,423	37,423	0	55.9	55.9	0.0	0	0	0.0	0	0
8. 2018.....	38,247	38,247	0	52.7	52.7	0.0	0	0	0.0	0	0
9. 2019.....	36,205	36,205	0	53.6	53.6	0.0	0	0	0.0	0	0
10. 2020.....	32,696	32,696	0	52.2	52.2	0.0	0	0	0.0	0	0
11. 2021.....	34,537	34,537	0	55.5	55.5	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	1,661	1,661	1,618	1,618	471	471	0	0	XXX
2. 2012.....	257,842	257,842	0	141,455	141,455	21,507	21,507	12,775	12,775	0	0	11,900
3. 2013.....	264,947	264,947	0	102,091	102,091	13,700	13,700	12,168	12,168	0	0	10,087
4. 2014.....	272,548	272,548	0	107,185	107,185	16,584	16,584	11,877	11,877	0	0	9,769
5. 2015.....	280,578	280,578	0	141,007	141,007	19,107	19,107	12,536	12,536	0	0	9,369
6. 2016.....	284,074	284,074	0	106,505	106,505	18,017	18,017	12,989	12,989	0	0	9,215
7. 2017.....	287,144	287,144	0	112,704	112,704	16,898	16,898	14,018	14,018	0	0	9,743
8. 2018.....	289,271	289,271	0	102,446	102,446	10,924	10,924	13,300	13,300	0	0	9,203
9. 2019.....	286,110	286,110	0	111,691	111,691	8,256	8,256	12,622	12,622	0	0	7,741
10. 2020.....	286,790	286,790	0	81,708	81,708	4,279	4,279	12,878	12,878	0	0	8,142
11. 2021.....	297,349	297,349	0	69,044	69,044	1,476	1,476	11,009	11,009	0	0	5,373
12. Totals	XXX	XXX	XXX	1,077,497	1,077,497	132,367	132,367	126,643	126,643	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	3,822	3,822	4,153	4,153	3,118	3,118	4,033	4,033	291	291	0	0	166
2. 2012.....	2,470	2,470	1,299	1,299	311	311	1,069	1,069	47	47	0	0	27
3. 2013.....	2,591	2,591	786	786	664	664	1,078	1,078	39	39	0	0	22
4. 2014.....	3,460	3,460	1,762	1,762	853	853	1,644	1,644	58	58	0	0	33
5. 2015.....	7,055	7,055	2,284	2,284	765	765	2,392	2,392	98	98	0	0	56
6. 2016.....	11,087	11,087	3,288	3,288	2,640	2,640	1,549	1,549	182	182	0	0	104
7. 2017.....	19,236	19,236	3,828	3,828	2,423	2,423	3,435	3,435	308	308	0	0	176
8. 2018.....	25,183	25,183	7,476	7,476	4,241	4,241	3,988	3,988	501	501	0	0	286
9. 2019.....	26,289	26,289	13,128	13,128	5,533	5,533	8,433	8,433	734	734	0	0	419
10. 2020.....	22,324	22,324	25,396	25,396	3,634	3,634	13,122	13,122	855	855	0	0	488
11. 2021.....	62,045	62,045	57,671	57,671	1,509	1,509	19,198	19,198	2,210	2,210	0	0	1,261
12. Totals	185,560	185,560	121,073	121,073	25,691	25,691	59,940	59,940	5,323	5,323	0	0	3,038

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter- Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012.....	180,934	180,934	0	70.2	70.2	0.0	0	0	0.0	0	0
3. 2013.....	133,117	133,117	0	50.2	50.2	0.0	0	0	0.0	0	0
4. 2014.....	143,423	143,423	0	52.6	52.6	0.0	0	0	0.0	0	0
5. 2015.....	185,244	185,244	0	66.0	66.0	0.0	0	0	0.0	0	0
6. 2016.....	156,257	156,257	0	55.0	55.0	0.0	0	0	0.0	0	0
7. 2017.....	172,850	172,850	0	60.2	60.2	0.0	0	0	0.0	0	0
8. 2018.....	168,060	168,060	0	58.1	58.1	0.0	0	0	0.0	0	0
9. 2019.....	186,686	186,686	0	65.2	65.2	0.0	0	0	0.0	0	0
10. 2020.....	164,196	164,196	0	57.3	57.3	0.0	0	0	0.0	0	0
11. 2021.....	224,160	224,160	0	75.4	75.4	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

**SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS),
BOILER AND MACHINERY)**

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX
2. 2012.....	533	533	.....0	.....11	.....11	.....0	.....0	.....5	.....5	.....0	.....0	XXX
3. 2013.....	578	578	.....0	.....38	.....38	.....0	.....0	.....13	.....13	.....0	.....0	XXX
4. 2014.....	583	583	.....0	.....113	.....113	.....0	.....0	.....9	.....9	.....0	.....0	XXX
5. 2015.....	592	592	.....0	.....22	.....22	.....0	.....0	.....8	.....8	.....0	.....0	XXX
6. 2016.....	600	600	.....0	.....133	.....133	.....0	.....0	.....22	.....22	.....0	.....0	XXX
7. 2017.....	666	666	.....0	.....169	.....169	.....0	.....0	.....11	.....11	.....0	.....0	XXX
8. 2018.....	825	825	.....0	.....172	.....172	.....0	.....0	.....15	.....15	.....0	.....0	XXX
9. 2019.....	910	910	.....0	.....259	.....259	.....0	.....0	.....20	.....20	.....0	.....0	XXX
10. 2020.....	1,061	1,061	.....0	.....218	.....218	.....0	.....0	.....24	.....24	.....0	.....0	XXX
11. 2021.....	1,042	1,042	.....0	.....52	.....52	.....0	.....0	.....14	.....14	.....0	.....0	XXX
12. Totals	XXX	XXX	XXX	1,187	1,187	0	0	140	140	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012	16	16	0	3.0	3.0	0.0	0	0	0.0	0	0
3. 2013	51	51	0	8.8	8.8	0.0	0	0	0.0	0	0
4. 2014	122	122	0	20.8	20.8	0.0	0	0	0.0	0	0
5. 2015	30	30	0	5.1	5.1	0.0	0	0	0.0	0	0
6. 2016	154	154	0	25.8	25.8	0.0	0	0	0.0	0	0
7. 2017	180	180	0	27.0	27.0	0.0	0	0	0.0	0	0
8. 2018	187	187	0	22.7	22.7	0.0	0	0	0.0	0	0
9. 2019	279	279	0	30.7	30.7	0.0	0	0	0.0	0	0
10. 2020	241	241	0	22.7	22.7	0.0	0	0	0.0	0	0
11. 2021	66	66	0	6.3	6.3	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	102	102	40	40	21	21	0	0	XXX
2. 2012.....	12,125	12,125	0	4,897	4,897	2,173	2,173	581	581	0	0	698
3. 2013.....	14,141	14,141	0	6,467	6,467	2,026	2,026	1,208	1,208	0	0	1,312
4. 2014.....	14,052	14,052	0	5,169	5,169	2,426	2,426	1,475	1,475	0	0	1,008
5. 2015.....	15,616	15,616	0	7,107	7,107	2,915	2,915	1,301	1,301	0	0	933
6. 2016.....	16,322	16,322	0	4,795	4,795	2,018	2,018	1,728	1,728	0	0	1,102
7. 2017.....	15,476	15,476	0	4,097	4,097	1,602	1,602	1,751	1,751	0	0	906
8. 2018.....	14,077	14,077	0	4,140	4,140	1,824	1,824	1,405	1,405	0	0	694
9. 2019.....	12,556	12,556	0	1,446	1,446	826	826	1,167	1,167	0	0	536
10. 2020.....	10,895	10,895	0	216	216	236	236	824	824	0	0	286
11. 2021.....	10,260	10,260	0	58	58	52	52	608	608	0	0	199
12. Totals	XXX	XXX	XXX	38,495	38,495	16,137	16,137	12,069	12,069	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	562	562	597	597	0	0	968	968	21	21	0	0	8
2. 2012.....	500	500	320	320	65	65	183	183	3	3	0	0	1
3. 2013.....	10	10	484	484	10	10	292	292	3	3	0	0	1
4. 2014.....	1,139	1,139	527	527	132	132	463	463	40	40	0	0	15
5. 2015.....	(260)	(260)	743	743	44	44	204	204	13	13	0	0	5
6. 2016.....	1,976	1,976	1,101	1,101	225	225	395	395	53	53	0	0	20
7. 2017.....	1,201	1,201	1,552	1,552	315	315	610	610	43	43	0	0	16
8. 2018.....	1,525	1,525	1,787	1,787	315	315	384	384	88	88	0	0	33
9. 2019.....	4,263	4,263	2,365	2,365	1,083	1,083	1,250	1,250	170	170	0	0	64
10. 2020.....	2,749	2,749	3,452	3,452	213	213	1,824	1,824	139	139	0	0	52
11. 2021.....	1,421	1,421	4,532	4,532	230	230	2,194	2,194	235	235	0	0	90
12. Totals	15,086	15,086	17,459	17,459	2,632	2,632	8,767	8,767	808	808	0	0	305

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012.....	8,721	8,721	0	71.9	71.9	0.0	0	0	0.0	0	0
3. 2013.....	10,499	10,499	0	74.2	74.2	0.0	0	0	0.0	0	0
4. 2014.....	11,372	11,372	0	80.9	80.9	0.0	0	0	0.0	0	0
5. 2015.....	12,067	12,067	0	77.3	77.3	0.0	0	0	0.0	0	0
6. 2016.....	12,291	12,291	0	75.3	75.3	0.0	0	0	0.0	0	0
7. 2017.....	11,171	11,171	0	72.2	72.2	0.0	0	0	0.0	0	0
8. 2018.....	11,468	11,468	0	81.5	81.5	0.0	0	0	0.0	0	0
9. 2019.....	12,571	12,571	0	100.1	100.1	0.0	0	0	0.0	0	0
10. 2020.....	9,653	9,653	0	88.6	88.6	0.0	0	0	0.0	0	0
11. 2021.....	9,330	9,330	0	90.9	90.9	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX
2. 2012.....	98	98	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
3. 2013.....	286	286	.....0	.....35	.....35	.....50	.....50	.....8	.....8	.....0	.....0	.....4
4. 2014.....	424	424	.....0	.....162	.....162	.....315	.....315	.....15	.....15	.....0	.....0	.....8
5. 2015.....	643	643	.....0	.....342	.....342	.....207	.....207	.....33	.....33	.....0	.....0	.....19
6. 2016.....	1,039	1,039	.....0	.....76	.....76	.....74	.....74	.....25	.....25	.....0	.....0	.....12
7. 2017.....	613	613	.....0	.....231	.....231	.....167	.....167	.....30	.....30	.....0	.....0	.....14
8. 2018.....	543	543	.....0	.....392	.....392	.....148	.....148	.....21	.....21	.....0	.....0	.....10
9. 2019.....	513	513	.....0	.....198	.....198	.....51	.....51	.....22	.....22	.....0	.....0	.....9
10. 2020.....	624	624	.....0	.....31	.....31	.....44	.....44	.....34	.....34	.....0	.....0	.....15
11. 2021.....	551	551	.....0	.....0	.....0	.....15	.....15	.....21	.....21	.....0	.....0	.....9
12. Totals	XXX	XXX	XXX	1,466	1,466	1,071	1,071	211	211	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2012.....	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013.....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2014.....	0	0	2	2	0	0	0	0	0	0	0	0	0
5. 2015.....	200	200	6	6	3	3	0	0	2	2	0	0	1
6. 2016.....	0	0	22	22	0	0	2	2	2	2	0	0	1
7. 2017.....	20	20	30	30	8	8	4	4	2	2	0	0	1
8. 2018.....	75	75	44	44	13	13	8	8	2	2	0	0	1
9. 2019.....	340	340	95	95	56	56	16	16	3	3	0	0	2
10. 2020.....	131	131	255	255	104	104	35	35	9	9	0	0	6
11. 2021.....	70	70	348	348	61	61	51	51	6	6	0	0	4
12. Totals	836	836	803	803	246	246	116	116	24	24	0	0	16

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2012.....	0	0	0	0.1	0.1	0.0	0	0	0.0	0	0
3. 2013.....	93	93	0	32.5	32.5	0.0	0	0	0.0	0	0
4. 2014.....	494	494	0	116.6	116.6	0.0	0	0	0.0	0	0
5. 2015.....	792	792	0	123.2	123.2	0.0	0	0	0.0	0	0
6. 2016.....	202	202	0	19.4	19.4	0.0	0	0	0.0	0	0
7. 2017.....	492	492	0	80.2	80.2	0.0	0	0	0.0	0	0
8. 2018.....	704	704	0	129.5	129.5	0.0	0	0	0.0	0	0
9. 2019.....	781	781	0	152.2	152.2	0.0	0	0	0.0	0	0
10. 2020.....	643	643	0	103.0	103.0	0.0	0	0	0.0	0	0
11. 2021.....	571	571	0	103.6	103.6	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 11 - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4	5	6	7	8	9			
				Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded			
1. Prior	XXX	XXX	XXX	281	281	87	87	4	4	0	0	XXX
2. 2020	23,694	23,694	0	18,463	18,463	251	251	417	417	0	0	XXX
3. 2021	24,407	24,407	0	3,772	3,772	41	41	316	316	0	0	XXX
4. Totals	XXX	XXX	XXX	22,516	22,516	378	378	738	738	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	52	52	170	170	0	0	82	82	1	1	0	0	1
2. 2020	3,444	3,444	535	535	0	0	99	99	12	12	0	0	8
3. 2021	3,116	3,116	1,438	1,438	0	0	145	145	74	74	0	0	42
4. Totals	6,612	6,612	2,143	2,143	0	0	326	326	88	88	0	0	51

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter- Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2020	23,221	23,221	0	98.0	98.0	0.0	0	0	0.0	0	0
3. 2021	8,903	8,903	0	36.5	36.5	0.0	0	0	0.0	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	(45)	(45)	2	2	2	2	0	0	XXX
2. 2020.....	8,549	8,549	0	3,013	3,013	1	1	551	551	0	0	1,079
3. 2021.....	7,784	7,784	0	3,129	3,129	0	0	471	471	0	0	1,021
4. Totals	XXX	XXX	XXX	6,097	6,097	3	3	1,024	1,024	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	1	1	13	13	0	0	1	1	0	0	0	0	0
2. 2020	0	0	59	59	0	0	2	2	0	0	0	0	0
3. 2021	304	304	93	93	0	0	10	10	38	38	0	0	102
4. Totals	305	305	165	165	0	0	14	14	38	38	0	0	102

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2020.....	3,626	3,626	0	42.4	42.4	0.0	0	0	0.0	0	0
3. 2021.....	4,045	4,045	0	52.0	52.0	0.0	0	0	0.0	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1K - FIDELITY/SURETY

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	366	366	44	44	48	48	0	0	XXX
2. 2020.....	1,887	1,887	0	2,299	2,299	64	64	167	167	0	0	XXX
3. 2021.....	1,327	1,327	0	0	0	0	0	96	96	0	0	XXX
4. Totals	XXX	XXX	XXX	2,665	2,665	108	108	310	310	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior	1,513	1,513	243	243	31	31	197	197	155	155	0	0	13
2. 2020	365	365	160	160	0	0	63	63	60	60	0	0	5
3. 2021	200	200	154	154	0	0	41	41	48	48	0	0	4
4. Totals	2,078	2,078	558	558	31	31	301	301	262	262	0	0	22

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33	Inter- Company Pooling Participation Percentage	35	36
	Direct and Assumed			Direct and Assumed						Losses Unpaid	Loss Expenses Unpaid
	Ceded	Net		Ceded	Net		Loss	Loss Expense			
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2020	3,178	3,178	0	168.4	168.4	0.0	0	0	0.0	0	0
3. 2021	539	539	0	40.6	40.6	0.0	0	0	0.0	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Schedule P - Part 1L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 1M - International

N O N E

Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	69	69	35	35	129	129	0	0	XXX
2. 2012.....	2,700	2,700	0	441	441	263	263	66	66	0	0	70
3. 2013.....	3,519	3,519	0	3,385	3,385	1,018	1,018	1,996	1,996	0	0	3,966
4. 2014.....	4,122	4,122	0	973	973	616	616	187	187	0	0	97
5. 2015.....	4,188	4,188	0	178	178	184	184	181	181	0	0	118
6. 2016.....	4,152	4,152	0	198	198	135	135	208	208	0	0	188
7. 2017.....	4,200	4,200	0	1,340	1,340	553	553	230	230	0	0	140
8. 2018.....	4,261	4,261	0	81	81	3,792	3,792	218	218	0	0	127
9. 2019.....	4,303	4,303	0	804	804	53	53	286	286	0	0	124
10. 2020.....	3,895	3,895	0	56	56	22	22	166	166	0	0	48
11. 2021.....	3,608	3,608	0	63	63	6	6	163	163	0	0	37
12. Totals	XXX	XXX	XXX	7,588	7,588	6,677	6,677	3,831	3,831	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded				Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior.....	36	36	139	139	39	39	134	134	13	13	0	0	7
2. 2012.....	0	0	64	64	0	0	58	58	0	0	0	0	0
3. 2013.....	0	0	87	87	0	0	96	96	0	0	0	0	0
4. 2014.....	500	500	110	110	0	0	142	142	5	5	0	0	3
5. 2015.....	210	210	154	154	88	88	56	56	4	4	0	0	2
6. 2016.....	1,025	1,025	219	219	6	6	126	126	5	5	0	0	3
7. 2017.....	2,417	2,417	346	346	135	135	179	179	5	5	0	0	3
8. 2018.....	1,655	1,655	476	476	1,813	1,813	142	142	16	16	0	0	9
9. 2019.....	235	235	685	685	62	62	527	527	9	9	0	0	5
10. 2020.....	180	180	1,087	1,087	61	61	744	744	13	13	0	0	7
11. 2021.....	54	54	1,456	1,456	0	0	884	884	22	22	0	0	12
12. Totals	6,313	6,313	4,824	4,824	2,205	2,205	3,087	3,087	92	92	0	0	51

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	XXX	.0	.0
2. 2012.....	.893	.893	.0	33.1	33.1	.0.0	.0	.0	.0.0	.0	.0
3. 2013.....	6,583	6,583	.0	187.1	187.1	.0.0	.0	.0	.0.0	.0	.0
4. 2014.....	2,533	2,533	.0	61.5	61.5	.0.0	.0	.0	.0.0	.0	.0
5. 2015.....	1,054	1,054	.0	25.2	25.2	.0.0	.0	.0	.0.0	.0	.0
6. 2016.....	1,922	1,922	.0	46.3	46.3	.0.0	.0	.0	.0.0	.0	.0
7. 2017.....	5,206	5,206	.0	124.0	124.0	.0.0	.0	.0	.0.0	.0	.0
8. 2018.....	8,194	8,194	.0	192.3	192.3	.0.0	.0	.0	.0.0	.0	.0
9. 2019.....	2,661	2,661	.0	61.9	61.9	.0.0	.0	.0	.0.0	.0	.0
10. 2020.....	2,329	2,329	.0	59.8	59.8	.0.0	.0	.0	.0.0	.0	.0
11. 2021.....	2,647	2,647	0	73.4	73.4	.0.0	0	0	.0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 1T - Warranty

N O N E

Schedule P - Part 2A - Homeowners/Farmowners

N O N E

Schedule P - Part 2B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 2E - Commercial Multiple Peril

N O N E

Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

Schedule P - Part 2H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 2H - Section 2- Other Liability - Claims-Made

N O N E

Schedule P - Part 2I - Special Property

N O N E

Schedule P - Part 2J - Auto Physical Damage

N O N E

Schedule P - Part 2K - Fidelity/Surety

N O N E

Schedule P - Part 2L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 2M - International

N O N E

Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 2R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 2T - Warranty

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior.....	.000	.0	.0	.0	.0	.0	.0	.0	.0	.0	239	0
2. 2012.....	0	0	0	0	0	0	0	0	0	0	9,569	2,944
3. 2013.....	XXX	0	0	0	0	0	0	0	0	0	4,746	1,692
4. 2014.....	XXX	XXX	0	0	0	0	0	0	0	0	4,651	1,675
5. 2015.....	XXX	XXX	XXX	0	0	0	0	0	0	0	6,238	1,901
6. 2016.....	XXX	XXX	XXX	XXX	0	0	0	0	0	0	4,150	1,732
7. 2017.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	5,363	2,166
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	6,518	2,447
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	4,933	1,975
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	5,733	2,182
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,967	1,734

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior.....	.000	.0	.0	.0	.0	.0	.0	.0	.0	.0	175	0
2. 2012.....	0	0	0	0	0	0	0	0	0	0	722	287
3. 2013.....	XXX	0	0	0	0	0	0	0	0	0	528	229
4. 2014.....	XXX	XXX	0	0	0	0	0	0	0	0	292	152
5. 2015.....	XXX	XXX	XXX	0	0	0	0	0	0	0	258	147
6. 2016.....	XXX	XXX	XXX	XXX	0	0	0	0	0	0	225	91
7. 2017.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	156	76
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	121	54
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	90	31
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	45	30
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	31	14

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior.....	.000	.0	.0	.0	.0	.0	.0	.0	.0	.0	390	0
2. 2012.....	0	0	0	0	0	0	0	0	0	0	2,418	933
3. 2013.....	XXX	0	0	0	0	0	0	0	0	0	2,340	1,009
4. 2014.....	XXX	XXX	0	0	0	0	0	0	0	0	2,038	1,030
5. 2015.....	XXX	XXX	XXX	0	0	0	0	0	0	0	1,789	821
6. 2016.....	XXX	XXX	XXX	XXX	0	0	0	0	0	0	1,534	691
7. 2017.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	1,209	668
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1,076	571
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	860	414
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	386	199
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	249	124

SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior.....	.000	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,010	0
2. 2012.....	0	0	0	0	0	0	0	0	0	0	2,498	1,792
3. 2013.....	XXX	0	0	0	0	0	0	0	0	0	1,917	2,003
4. 2014.....	XXX	XXX	0	0	0	0	0	0	0	0	1,905	1,897
5. 2015.....	XXX	XXX	XXX	0	0	0	0	0	0	0	1,997	2,068
6. 2016.....	XXX	XXX	XXX	XXX	0	0	0	0	0	0	2,733	1,264
7. 2017.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	2,969	1,354
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3,283	1,583
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	2,768	1,474
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1,786	1,033
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,047	803

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior.....	.000	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,342	0
2. 2012.....	0	0	0	0	0	0	0	0	0	0	5,833	6,040
3. 2013.....	XXX	0	0	0	0	0	0	0	0	0	4,971	5,094
4. 2014.....	XXX	XXX	0	0	0	0	0	0	0	0	5,045	4,691
5. 2015.....	XXX	XXX	XXX	0	0	0	0	0	0	0	4,871	4,442
6. 2016.....	XXX	XXX	XXX	XXX	0	0	0	0	0	0	4,532	4,579
7. 2017.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	4,686	4,881
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	4,423	4,494
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	3,772	3,550
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	3,056	4,598
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2,437	1,675

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior.....	.000											
2. 2012.....												
3. 2013.....	XXX											
4. 2014.....	XXX	XXX										
5. 2015.....	XXX	XXX	XXX									
6. 2016.....	XXX	XXX	XXX	XXX								
7. 2017.....	XXX	XXX	XXX	XXX	XXX							
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior.....	.000											
2. 2012.....												
3. 2013.....	XXX											
4. 2014.....	XXX	XXX										
5. 2015.....	XXX	XXX	XXX									
6. 2016.....	XXX	XXX	XXX	XXX								
7. 2017.....	XXX	XXX	XXX	XXX	XXX							
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior.....	.000										XXX	XXX
2. 2012.....											XXX	XXX
3. 2013.....	XXX										XXX	XXX
4. 2014.....	XXX	XXX									XXX	XXX
5. 2015.....	XXX	XXX	XXX								XXX	XXX
6. 2016.....	XXX	XXX	XXX	XXX							XXX	XXX
7. 2017.....	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior.....	.000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.75	.0
2. 2012.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	219	478
3. 2013.....	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	365	946
4. 2014.....	XXX	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	342	651
5. 2015.....	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	.0	.0	330	598
6. 2016.....	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	.0	425	657
7. 2017.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	294	596
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	258	403
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	142	330
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	51	183
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	19	90

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior.....	.000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. 2012.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. 2013.....	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1	.3
4. 2014.....	XXX	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.3	.5
5. 2015.....	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	.0	.0	11	.7
6. 2016.....	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	.0	2	.9
7. 2017.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	4	.9
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	2	.7
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.1	.6
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	2	.7
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	0	.5

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.000	.0	.0	.0	.0
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	893	186
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	759	160

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.000			XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	.000										XXX	XXX
2. 2012											XXX	XXX
3. 2013	XXX										XXX	XXX
4. 2014	XXX	XXX									XXX	XXX
5. 2015	XXX	XXX	XXX								XXX	XXX
6. 2016	XXX	XXX	XXX	XXX							XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior.....	.000	.0	.0	.0	.0	.0	.0	.0	.0	.0	47	.0
2. 2012.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	22	.48
3. 2013.....	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,109	2,857
4. 2014.....	XXX	XXX	.0	.0	.0	.0	.0	.0	.0	.0	30	.64
5. 2015.....	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	.0	33	.83
6. 2016.....	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	41	.144
7. 2017.....	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	37	100
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	30	.88
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	38	.81
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	.0	17	.24
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.0	5	20

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior.....	.000											
2. 2012.....												
3. 2013.....	XXX											
4. 2014.....	XXX	XXX										
5. 2015.....	XXX	XXX	XXX									
6. 2016.....	XXX	XXX	XXX	XXX								
7. 2017.....	XXX	XXX	XXX	XXX	XXX							
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
2. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3T - WARRANTY

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

Schedule P - Part 4A - Homeowners/Farmowners

N O N E

Schedule P - Part 4B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical

N O N E

Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation)

N O N E

Schedule P - Part 4E - Commercial Multiple Peril

N O N E

Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 4G - Special Liability

N O N E

Schedule P - Part 4H - Section 1 - Other Liability - Occurrence

N O N E

Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 4I - Special Property

N O N E

Schedule P - Part 4J - Auto Physical Damage

N O N E

Schedule P - Part 4K - Fidelity/Surety

N O N E

Schedule P - Part 4L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 4M - International

N O N E

Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 4R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 4T - Warranty

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	1,700	137	49	18	15	7	2	2	5	4
2. 2012.....	7,800	9,418	9,507	9,534	9,551	9,561	9,564	9,568	9,569	9,569
3. 2013.....	XXX	4,038	4,645	4,713	4,733	4,740	4,743	4,746	4,746	4,746
4. 2014.....	XXX	XXX	4,073	4,571	4,621	4,635	4,649	4,651	4,651	4,651
5. 2015.....	XXX	XXX	XXX	5,559	6,146	6,201	6,222	6,231	6,238	6,238
6. 2016.....	XXX	XXX	XXX	XXX	3,518	4,066	4,104	4,133	4,145	4,150
7. 2017.....	XXX	XXX	XXX	XXX	XXX	4,571	5,290	5,348	5,357	5,363
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	5,769	6,429	6,497	6,518
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,185	4,893	4,933
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,858	5,733
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,967

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	138	63	41	22	8	6	6	5	5	6
2. 2012.....	830	96	37	27	22	11	1	1	1	1
3. 2013.....	XXX	398	83	32	14	6	3	2	1	1
4. 2014.....	XXX	XXX	331	78	44	21	2	0	0	0
5. 2015.....	XXX	XXX	XXX	340	72	51	23	12	4	3
6. 2016.....	XXX	XXX	XXX	XXX	364	75	60	29	13	6
7. 2017.....	XXX	XXX	XXX	XXX	XXX	330	63	26	17	6
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	415	88	37	18
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	400	59	33
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	381	63
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	374

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	1,480	125	48	10	10	9	4	2	6	7
2. 2012.....	10,987	12,380	12,451	12,478	12,499	12,503	12,505	12,513	12,514	12,514
3. 2013.....	XXX	5,838	6,361	6,410	6,428	6,433	6,435	6,438	6,439	6,439
4. 2014.....	XXX	XXX	5,823	6,267	6,308	6,320	6,323	6,325	6,326	6,326
5. 2015.....	XXX	XXX	XXX	7,501	8,055	8,122	8,135	8,139	8,141	8,142
6. 2016.....	XXX	XXX	XXX	XXX	5,332	5,819	5,866	5,882	5,887	5,888
7. 2017.....	XXX	XXX	XXX	XXX	XXX	6,789	7,472	7,521	7,530	7,535
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	8,340	8,917	8,969	8,983
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,278	6,907	6,941
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,131	7,978
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,075

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	359	84	55	24	6	1	2	2	0	1
2. 2012.....	520	680	705	713	719	722	722	722	722	722
3. 2013.....	XXX	353	483	504	516	523	524	527	527	528
4. 2014.....	XXX	XXX	220	268	284	287	290	291	292	292
5. 2015.....	XXX	XXX	XXX	165	235	247	251	253	256	258
6. 2016.....	XXX	XXX	XXX	XXX	140	204	216	224	225	225
7. 2017.....	XXX	XXX	XXX	XXX	XXX	92	145	154	156	156
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	77	117	120	121
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62	84	90
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	45
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	135	76	36	23	12	7	5	3	4	3
2. 2012.....	156	37	15	10	2	0	2	0	0	0
3. 2013.....	XXX	149	33	22	13	4	3	1	1	0
4. 2014.....	XXX	XXX	69	23	8	5	2	2	1	0
5. 2015.....	XXX	XXX	XXX	86	18	10	6	4	0	0
6. 2016.....	XXX	XXX	XXX	XXX	83	20	8	1	0	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	56	10	2	2	2
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	36	3	2	1
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29	8	2
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	2
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	166	45	27	17	3	0	0	2	1	0
2. 2012.....	890	990	998	1,004	1,006	1,007	1,009	1,009	1,009	1,009
3. 2013.....	XXX	650	734	748	753	755	755	757	757	757
4. 2014.....	XXX	XXX	407	435	442	443	443	444	444	444
5. 2015.....	XXX	XXX	XXX	361	395	402	402	402	403	405
6. 2016.....	XXX	XXX	XXX	XXX	280	308	314	316	316	316
7. 2017.....	XXX	XXX	XXX	XXX	XXX	192	228	231	234	234
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	152	173	176	176
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109	121	123
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65	77
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	804	232	71	41	22	11	6	3	3	1
2. 2012.....	1,550	2,180	2,306	2,376	2,404	2,412	2,416	2,417	2,417	2,418
3. 2013.....	XXX	1,499	2,101	2,229	2,297	2,326	2,335	2,340	2,340	2,340
4. 2014.....	XXX	XXX	1,375	1,841	1,945	1,992	2,014	2,027	2,036	2,038
5. 2015.....	XXX	XXX	XXX	1,254	1,649	1,717	1,772	1,782	1,787	1,789
6. 2016.....	XXX	XXX	XXX	XXX	979	1,369	1,462	1,510	1,528	1,534
7. 2017.....	XXX	XXX	XXX	XXX	XXX	824	1,099	1,157	1,192	1,209
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	687	991	1,047	1,076
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	569	799	860
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	279	386
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	249

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	328	142	87	55	27	15	10	9	8	8
2. 2012.....	638	198	105	43	17	7	3	2	1	1
3. 2013.....	XXX	599	214	114	50	17	8	1	0	1
4. 2014.....	XXX	XXX	535	163	90	44	25	10	4	2
5. 2015.....	XXX	XXX	XXX	463	134	73	19	10	8	8
6. 2016.....	XXX	XXX	XXX	XXX	452	154	85	37	17	11
7. 2017.....	XXX	XXX	XXX	XXX	XXX	340	110	58	26	12
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	317	107	54	31
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	260	97	57
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	131	60
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	526	119	35	21	5	3	3	10	6	1
2. 2012.....	2,806	3,258	3,320	3,341	3,347	3,349	3,350	3,350	3,351	3,352
3. 2013.....	XXX	2,754	3,239	3,315	3,343	3,348	3,349	3,349	3,349	3,350
4. 2014.....	XXX	XXX	2,618	2,974	3,030	3,046	3,056	3,064	3,070	3,070
5. 2015.....	XXX	XXX	XXX	2,294	2,555	2,590	2,607	2,613	2,616	2,618
6. 2016.....	XXX	XXX	XXX	XXX	1,900	2,169	2,216	2,230	2,235	2,236
7. 2017.....	XXX	XXX	XXX	XXX	XXX	1,594	1,823	1,858	1,878	1,889
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	1,362	1,630	1,661	1,678
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,109	1,292	1,331
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	561	645
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	506

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	1,163	385	237	134	85	65	34	35	17	18
2. 2012.....	1,459	2,097	2,300	2,379	2,433	2,456	2,475	2,483	2,495	2,498
3. 2013.....	XXX	1,017	1,617	1,775	1,848	1,879	1,890	1,897	1,914	1,917
4. 2014.....	XXX	XXX	1,016	1,594	1,764	1,818	1,859	1,883	1,897	1,905
5. 2015.....	XXX	XXX	XXX	1,010	1,682	1,850	1,928	1,968	1,989	1,997
6. 2016.....	XXX	XXX	XXX	XXX	1,548	2,400	2,581	2,653	2,705	2,733
7. 2017.....	XXX	XXX	XXX	XXX	XXX	1,619	2,600	2,817	2,897	2,969
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	1,892	2,935	3,182	3,283
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,546	2,529	2,768
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,057	1,786
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,047

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	892	601	415	323	264	231	221	205	198	182
2. 2012.....	811	297	155	101	63	42	27	26	16	13
3. 2013.....	XXX	840	269	138	83	48	41	34	21	19
4. 2014.....	XXX	XXX	814	270	134	92	64	42	33	23
5. 2015.....	XXX	XXX	XXX	917	304	171	98	61	46	44
6. 2016.....	XXX	XXX	XXX	XXX	1,007	300	160	105	59	43
7. 2017.....	XXX	XXX	XXX	XXX	XXX	1,150	349	164	117	61
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	1,210	421	230	145
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,165	424	239
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	944	336
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,153

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	681	153	74	58	40	38	31	25	10	9
2. 2012.....	3,667	4,115	4,216	4,254	4,275	4,282	4,289	4,297	4,303	4,303
3. 2013.....	XXX	3,418	3,830	3,893	3,917	3,924	3,928	3,931	3,935	3,939
4. 2014.....	XXX	XXX	3,355	3,728	3,781	3,799	3,816	3,820	3,825	3,825
5. 2015.....	XXX	XXX	XXX	3,582	3,961	4,037	4,063	4,095	4,103	4,109
6. 2016.....	XXX	XXX	XXX	XXX	3,410	3,892	3,973	4,011	4,025	4,040
7. 2017.....	XXX	XXX	XXX	XXX	XXX	3,734	4,255	4,324	4,363	4,384
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	4,260	4,873	4,979	5,011
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,739	4,391	4,481
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,711	3,155
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,003

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	1,862	596	303	173	86	60	39	35	21	29
2. 2012.....	3,501	5,081	5,431	5,619	5,739	5,802	5,817	5,826	5,829	5,833
3. 2013.....	XXX	3,023	4,259	4,576	4,779	4,883	4,939	4,963	4,969	4,971
4. 2014.....	XXX	XXX	3,191	4,346	4,661	4,881	5,003	5,025	5,040	5,045
5. 2015.....	XXX	XXX	XXX	2,944	4,170	4,485	4,707	4,817	4,855	4,871
6. 2016.....	XXX	XXX	XXX	XXX	2,714	3,870	4,188	4,380	4,484	4,532
7. 2017.....	XXX	XXX	XXX	XXX	XXX	2,862	4,101	4,425	4,598	4,686
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	2,886	3,967	4,247	4,423
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,472	3,493	3,772
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,173	3,056
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,437

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	1,431	826	495	322	220	167	152	145	216	166
2. 2012.....	2,405	772	472	293	147	73	60	45	38	27
3. 2013.....	XXX	1,787	679	447	241	116	52	24	21	22
4. 2014.....	XXX	XXX	1,813	749	489	251	83	62	39	33
5. 2015.....	XXX	XXX	XXX	1,794	837	535	261	110	73	56
6. 2016.....	XXX	XXX	XXX	XXX	1,886	804	503	300	158	104
7. 2017.....	XXX	XXX	XXX	XXX	XXX	1,852	824	484	291	176
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	1,770	745	460	286
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,581	674	419
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,125	488
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,261

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	2,021	548	297	206	395	396	437	320	283	312
2. 2012.....	9,390	11,224	11,576	11,735	11,817	11,846	11,867	11,879	11,886	11,900
3. 2013.....	XXX	8,005	9,477	9,820	9,962	10,024	10,052	10,068	10,081	10,087
4. 2014.....	XXX	XXX	7,804	9,150	9,520	9,661	9,714	9,744	9,758	9,769
5. 2015.....	XXX	XXX	XXX	7,329	8,793	9,140	9,278	9,330	9,355	9,369
6. 2016.....	XXX	XXX	XXX	XXX	7,302	8,637	8,989	9,135	9,190	9,215
7. 2017.....	XXX	XXX	XXX	XXX	XXX	7,731	9,220	9,563	9,682	9,743
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	7,418	8,782	9,062	9,203
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,263	7,423	7,741
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,138	8,142
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,373

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 1A
N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 2A
N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 3A
N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B
N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B
N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B
N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	70	34	17	8	4	5	3	1	0	3
2. 2012.....	60	142	174	197	212	216	217	219	219	219
3. 2013.....	XXX	113	211	291	336	353	361	365	365	365
4. 2014.....	XXX	XXX	120	226	287	310	327	334	340	342
5. 2015.....	XXX	XXX	XXX	113	227	280	307	324	328	330
6. 2016.....	XXX	XXX	XXX	XXX	147	308	375	399	424	425
7. 2017.....	XXX	XXX	XXX	XXX	XXX	96	191	238	266	294
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	94	184	237	258
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50	112	142
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	51
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	83	39	26	14	7	5	2	1	5	8
2. 2012.....	188	82	58	35	16	12	7	2	2	1
3. 2013.....	XXX	330	165	105	47	29	9	2	1	1
4. 2014.....	XXX	XXX	239	123	91	46	28	16	17	15
5. 2015.....	XXX	XXX	XXX	234	135	96	49	21	8	5
6. 2016.....	XXX	XXX	XXX	XXX	345	160	81	52	22	20
7. 2017.....	XXX	XXX	XXX	XXX	XXX	246	129	83	50	16
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	217	107	65	33
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196	94	64
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	98	52
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	118	16	18	2	5	8	4	4	4	12
2. 2012.....	496	622	665	684	690	694	696	697	698	698
3. 2013.....	XXX	943	1,196	1,277	1,300	1,309	1,312	1,312	1,312	1,312
4. 2014.....	XXX	XXX	723	876	960	990	994	999	1,008	1,008
5. 2015.....	XXX	XXX	XXX	648	847	911	925	930	932	933
6. 2016.....	XXX	XXX	XXX	XXX	822	1,016	1,070	1,092	1,099	1,102
7. 2017.....	XXX	XXX	XXX	XXX	XXX	653	811	866	896	906
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	523	640	683	694
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	395	498	536
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	234	286
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	199

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 5H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	0	0	0	0	0	0	0	0	0	0
2. 2012.....	0	0	0	0	0	0	0	0	0	0
3. 2013.....	XXX	0	1	1	1	1	1	1	1	1
4. 2014.....	XXX	XXX	3	3	3	3	3	3	3	3
5. 2015.....	XXX	XXX	XXX	4	7	10	11	11	11	11
6. 2016.....	XXX	XXX	XXX	XXX	0	1	2	2	2	2
7. 2017.....	XXX	XXX	XXX	XXX	XXX	2	4	4	4	4
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	1	1	2	2
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	2
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	0	0	0	0	0	0	0	0	0	0
2. 2012.....	0	0	0	0	0	0	0	0	0	0
3. 2013.....	XXX	2	0	0	0	0	0	0	0	0
4. 2014.....	XXX	XXX	2	0	0	0	0	0	0	0
5. 2015.....	XXX	XXX	XXX	6	5	2	1	1	1	1
6. 2016.....	XXX	XXX	XXX	XXX	3	2	0	1	1	1
7. 2017.....	XXX	XXX	XXX	XXX	XXX	7	1	1	1	1
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	4	2	1	1
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	3	2
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	6
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	0	0	0	0	0	0	0	0	0	0
2. 2012.....	0	0	0	0	0	0	0	0	0	0
3. 2013.....	XXX	2	4	4	4	4	4	4	4	4
4. 2014.....	XXX	XXX	7	8	8	8	8	8	8	8
5. 2015.....	XXX	XXX	XXX	14	18	19	19	19	19	19
6. 2016.....	XXX	XXX	XXX	XXX	10	11	11	12	12	12
7. 2017.....	XXX	XXX	XXX	XXX	XXX	13	13	14	14	14
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	7	8	10	10
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	8	9
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	13	3	2	2	4	2	3	3	2	26
2. 2012.....	2	8	13	16	19	22	22	22	22	22
3. 2013.....	XXX	544	1,044	1,102	1,105	1,108	1,108	1,109	1,109	1,109
4. 2014.....	XXX	XXX	12	21	24	24	26	28	29	30
5. 2015.....	XXX	XXX	XXX	14	26	30	31	31	32	33
6. 2016.....	XXX	XXX	XXX	XXX	14	36	40	40	41	41
7. 2017.....	XXX	XXX	XXX	XXX	XXX	21	27	32	34	37
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	12	24	30	30
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	33	38
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	17
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	8	12	10	20	15	21	48	54	128	7
2. 2012.....	12	7	9	5	1	0	0	0	0	0
3. 2013.....	XXX	647	175	6	4	4	3	0	0	0
4. 2014.....	XXX	XXX	17	9	5	6	4	3	3	3
5. 2015.....	XXX	XXX	XXX	23	11	4	6	2	3	2
6. 2016.....	XXX	XXX	XXX	XXX	48	14	8	5	3	3
7. 2017.....	XXX	XXX	XXX	XXX	XXX	29	15	12	8	3
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	38	8	8	9
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34	7	5
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	7
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior.....	22	11	6	19	8	10	45	25	88	5
2. 2012.....	34	51	65	66	67	70	70	70	70	70
3. 2013.....	XXX	3,629	3,925	3,958	3,962	3,965	3,966	3,966	3,966	3,966
4. 2014.....	XXX	XXX	68	86	88	92	94	95	96	97
5. 2015.....	XXX	XXX	XXX	73	101	107	112	112	117	118
6. 2016.....	XXX	XXX	XXX	XXX	152	176	185	185	188	188
7. 2017.....	XXX	XXX	XXX	XXX	XXX	111	132	138	140	140
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	97	116	125	127
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88	118	124
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41	48
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	38	(2)	0	0	0	0	0	0	0	0	0
2. 2012.....	43,999	43,835	43,868	43,868	43,867	43,867	43,867	43,867	43,867	43,867	0
3. 2013.....	XXX	42,347	42,272	42,304	42,301	42,301	42,301	42,301	42,301	42,301	0
4. 2014.....	XXX	XXX	39,340	39,499	39,514	39,514	39,514	39,514	39,514	39,514	0
5. 2015.....	XXX	XXX	XXX	36,276	36,286	36,298	36,298	36,298	36,298	36,298	0
6. 2016.....	XXX	XXX	XXX	XXX	31,517	31,603	31,590	31,590	31,590	31,590	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	28,763	28,735	28,740	28,740	28,740	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	27,367	27,376	27,419	27,419	0
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,879	22,927	22,940	13
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,044	19,960	(85)
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,428	18,428
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,356
13. Earned Premiums (Sch P-Pt. 1)	44,037	42,182	39,297	36,468	31,538	28,861	27,326	22,894	20,135	18,356	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	38	(2)	0	0	0	0	0	0	0	0	0
2. 2012.....	43,999	43,835	43,868	43,868	43,867	43,867	43,867	43,867	43,867	43,867	0
3. 2013.....	XXX	42,347	42,272	42,304	42,301	42,301	42,301	42,301	42,301	42,301	0
4. 2014.....	XXX	XXX	39,340	39,499	39,514	39,514	39,514	39,514	39,514	39,514	0
5. 2015.....	XXX	XXX	XXX	36,276	36,286	36,298	36,298	36,298	36,298	36,298	0
6. 2016.....	XXX	XXX	XXX	XXX	31,517	31,603	31,590	31,590	31,590	31,590	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	28,763	28,735	28,740	28,740	28,740	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	27,367	27,376	27,419	27,419	0
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,879	22,927	22,940	13
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,044	19,960	(85)
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,428	18,428
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,356
13. Earned Premiums (Sch P-Pt. 1)	44,037	42,182	39,297	36,468	31,538	28,861	27,326	22,894	20,135	18,356	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION

(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	1,397	(68)	(22)	(4)	(9)	0	0	(9)	0	0	0
2. 2012.....	45,751	47,285	47,250	47,197	47,192	47,192	47,192	47,195	47,194	47,194	0
3. 2013.....	XXX	47,126	49,006	48,969	48,944	48,943	48,943	48,959	48,958	48,956	(1)
4. 2014.....	XXX	XXX	50,996	53,839	53,622	53,526	53,523	53,550	53,549	53,548	(1)
5. 2015.....	XXX	XXX	XXX	54,773	57,248	57,243	57,227	57,219	57,217	57,215	(2)
6. 2016.....	XXX	XXX	XXX	XXX	56,726	59,711	59,655	59,627	59,625	59,621	(4)
7. 2017.....	XXX	XXX	XXX	XXX	XXX	64,100	66,768	66,966	66,912	66,909	(3)
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	70,030	73,583	73,599	73,583	(16)
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63,736	65,602	65,354	(248)
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,848	61,814	965
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,521	61,521
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,211
13. Earned Premiums (Sch P-Pt. 1)	47,148	48,592	52,819	57,523	58,946	66,982	72,623	67,489	62,670	62,211	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	1,397	(68)	(22)	(4)	(9)	0	0	(9)	0	0	0
2. 2012.....	45,751	47,285	47,250	47,197	47,192	47,192	47,192	47,195	47,194	47,194	0
3. 2013.....	XXX	47,126	49,006	48,969	48,944	48,943	48,943	48,959	48,958	48,956	(1)
4. 2014.....	XXX	XXX	50,996	53,839	53,622	53,526	53,523	53,550	53,549	53,548	(1)
5. 2015.....	XXX	XXX	XXX	54,773	57,248	57,243	57,227	57,219	57,217	57,215	(2)
6. 2016.....	XXX	XXX	XXX	XXX	56,726	59,711	59,655	59,627	59,625	59,621	(4)
7. 2017.....	XXX	XXX	XXX	XXX	XXX	64,100	66,768	66,966	66,912	66,909	(3)
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	70,030	73,583	73,599	73,583	(16)
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63,736	65,602	65,354	(248)
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,848	61,814	965
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,521	61,521
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,211
13. Earned Premiums (Sch P-Pt. 1)	47,148	48,592	52,819	57,523	58,946	66,982	72,623	67,489	62,670	62,211	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	1,596	(42)	(24)	(3)	0	0	0	0	0	0	0
2. 2012.....	256,246	256,999	256,991	256,971	256,970	256,970	256,970	256,970	256,970	256,970	0
3. 2013.....	XXX	264,236	265,327	265,395	265,382	265,376	265,376	265,376	265,376	265,376	0
4. 2014.....	XXX	XXX	271,489	272,857	272,745	272,726	272,726	272,726	272,726	272,726	0
5. 2015.....	XXX	XXX	XXX	279,164	279,871	279,867	279,865	279,865	279,865	279,865	0
6. 2016.....	XXX	XXX	XXX	XXX	283,494	284,552	284,425	284,409	284,409	284,409	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	286,115	286,699	286,829	286,823	286,823	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	288,816	290,040	290,039	290,035	(4)
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284,771	284,875	284,671	(204)
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,694	286,087	(607)
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298,164	298,164
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	297,349
13. Earned Premiums (Sch P-Pt. 1)	257,842	264,947	272,548	280,578	284,074	287,144	289,271	286,110	286,790	297,349	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	1,596	(42)	(24)	(3)	0	0	0	0	0	0	0
2. 2012.....	256,246	256,999	256,991	256,971	256,970	256,970	256,970	256,970	256,970	256,970	0
3. 2013.....	XXX	264,236	265,327	265,395	265,382	265,376	265,376	265,376	265,376	265,376	0
4. 2014.....	XXX	XXX	271,489	272,857	272,745	272,726	272,726	272,726	272,726	272,726	0
5. 2015.....	XXX	XXX	XXX	279,164	279,871	279,867	279,865	279,865	279,865	279,865	0
6. 2016.....	XXX	XXX	XXX	XXX	283,494	284,552	284,425	284,409	284,409	284,409	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	286,115	286,699	286,829	286,823	286,823	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	288,816	290,040	290,039	290,035	(4)
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284,771	284,875	284,671	(204)
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,694	286,087	(607)
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298,164	298,164
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	297,349
13. Earned Premiums (Sch P-Pt. 1)	257,842	264,947	272,548	280,578	284,074	287,144	289,271	286,110	286,790	297,349	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE
SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	39	(4)	(1)	(1)	0	0	0	0	0	0	0
2. 2012.....	12,086	12,205	12,213	12,192	12,192	12,192	12,192	12,192	12,192	12,192	0
3. 2013.....	XXX	14,026	13,822	13,822	13,820	13,820	13,820	13,820	13,820	13,820	0
4. 2014.....	XXX	XXX	14,250	14,615	14,628	14,622	14,622	14,622	14,622	14,622	0
5. 2015.....	XXX	XXX	XXX	15,272	15,547	15,568	15,568	15,568	15,568	15,568	0
6. 2016.....	XXX	XXX	XXX	XXX	16,036	16,171	16,100	16,100	16,100	16,100	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	15,325	14,910	14,998	14,998	14,998	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	14,563	14,897	14,907	14,907	0
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,134	12,148	12,164	16
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,872	10,248	(624)
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,868	10,868
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,260
13. Earned Premiums (Sch P-Pt. 1)	12,125	14,141	14,052	15,616	16,322	15,476	14,077	12,556	10,895	10,260	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	39	(4)	(1)	(1)	0	0	0	0	0	0	0
2. 2012.....	12,086	12,205	12,213	12,192	12,192	12,192	12,192	12,192	12,192	12,192	0
3. 2013.....	XXX	14,026	13,822	13,822	13,820	13,820	13,820	13,820	13,820	13,820	0
4. 2014.....	XXX	XXX	14,250	14,615	14,628	14,622	14,622	14,622	14,622	14,622	0
5. 2015.....	XXX	XXX	XXX	15,272	15,547	15,568	15,568	15,568	15,568	15,568	0
6. 2016.....	XXX	XXX	XXX	XXX	16,036	16,171	16,100	16,100	16,100	16,100	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	15,325	14,910	14,998	14,998	14,998	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	14,563	14,897	14,907	14,907	0
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,134	12,148	12,164	16
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,872	10,248	(624)
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,868	10,868
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,260
13. Earned Premiums (Sch P-Pt. 1)	12,125	14,141	14,052	15,616	16,322	15,476	14,077	12,556	10,895	10,260	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE
SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0
2. 2012.....	98	98	98	98	98	98	98	98	98	98	0
3. 2013.....	XXX	286	286	286	286	286	286	286	286	286	0
4. 2014.....	XXX	XXX	424	424	424	424	424	424	424	424	0
5. 2015.....	XXX	XXX	XXX	643	643	643	643	643	643	643	0
6. 2016.....	XXX	XXX	XXX	XXX	1,039	1,039	1,039	1,039	1,039	1,039	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	613	613	613	613	613	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	543	543	543	543	0
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	513	513	513	0
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	624	624	0
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	551
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551
13. Earned Premiums (Sch P-Pt. 1)	98	286	424	643	1,039	613	543	513	624	551	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0
2. 2012.....	98	98	98	98	98	98	98	98	98	98	0
3. 2013.....	XXX	286	286	286	286	286	286	286	286	286	0
4. 2014.....	XXX	XXX	424	424	424	424	424	424	424	424	0
5. 2015.....	XXX	XXX	XXX	643	643	643	643	643	643	643	0
6. 2016.....	XXX	XXX	XXX	XXX	1,039	1,039	1,039	1,039	1,039	1,039	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	613	613	613	613	613	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	543	543	543	543	0
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	513	513	513	0
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	624	624	0
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	551
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551
13. Earned Premiums (Sch P-Pt. 1)	98	286	424	643	1,039	613	543	513	624	551	XXX

SCHEDULE P - PART 6M - INTERNATIONAL
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....											
2. 2012.....											
3. 2013.....	XXX										
4. 2014.....	XXX	XXX									
5. 2015.....	XXX	XXX									
6. 2016.....	XXX	XXX									
7. 2017.....	XXX	XXX									
8. 2018.....	XXX	XXX									
9. 2019.....	XXX	XXX									
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....											
2. 2012.....											
3. 2013.....	XXX										
4. 2014.....	XXX	XXX									
5. 2015.....	XXX	XXX									
6. 2016.....	XXX	XXX									
7. 2017.....	XXX	XXX									
8. 2018.....	XXX	XXX									
9. 2019.....	XXX	XXX									
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1
N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2
N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1
N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2
N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	54	7	(1)	0	0	0	0	0	0	0	0
2. 2012.....	2,646	2,700	2,704	2,703	2,703	2,703	2,703	2,703	2,703	2,703	0
3. 2013.....	XXX	3,458	3,581	3,590	3,590	3,590	3,590	3,590	3,590	3,590	0
4. 2014.....	XXX	XXX	3,996	4,140	4,142	4,142	4,142	4,142	4,142	4,142	0
5. 2015.....	XXX	XXX	XXX	4,036	4,059	4,055	4,055	4,055	4,055	4,055	0
6. 2016.....	XXX	XXX	XXX	XXX	4,128	4,176	4,181	4,181	4,181	4,181	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	4,156	4,192	4,190	4,190	4,190	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	4,219	4,290	4,296	4,296	0
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,234	4,297	4,297	0
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,826	3,907	82
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,527	3,527
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,608
13. Earned Premiums (Sch P-Pt. 1)	2,700	3,519	4,122	4,188	4,152	4,200	4,261	4,303	3,895	3,608	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....	54	7	(1)	0	0	0	0	0	0	0	0
2. 2012.....	2,646	2,700	2,704	2,703	2,703	2,703	2,703	2,703	2,703	2,703	0
3. 2013.....	XXX	3,458	3,581	3,590	3,590	3,590	3,590	3,590	3,590	3,590	0
4. 2014.....	XXX	XXX	3,996	4,140	4,142	4,142	4,142	4,142	4,142	4,142	0
5. 2015.....	XXX	XXX	XXX	4,036	4,059	4,055	4,055	4,055	4,055	4,055	0
6. 2016.....	XXX	XXX	XXX	XXX	4,128	4,176	4,181	4,181	4,181	4,181	0
7. 2017.....	XXX	XXX	XXX	XXX	XXX	4,156	4,192	4,190	4,190	4,190	0
8. 2018.....	XXX	XXX	XXX	XXX	XXX	XXX	4,219	4,290	4,296	4,296	0
9. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,234	4,297	4,297	0
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,826	3,907	82
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,527	3,527
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,608
13. Earned Premiums (Sch P-Pt. 1)	2,700	3,519	4,122	4,188	4,152	4,200	4,261	4,303	3,895	3,608	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....											
2. 2012.....											
3. 2013.....	XXX										
4. 2014.....	XXX	XXX									
5. 2015.....	XXX	XXX									
6. 2016.....	XXX	XXX									
7. 2017.....	XXX	XXX									
8. 2018.....	XXX	XXX									
9. 2019.....	XXX	XXX									
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior.....											
2. 2012.....											
3. 2013.....	XXX										
4. 2014.....	XXX	XXX									
5. 2015.....	XXX	XXX									
6. 2016.....	XXX	XXX									
7. 2017.....	XXX	XXX									
8. 2018.....	XXX	XXX									
9. 2019.....	XXX	XXX									
10. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

Schedule P - Part 7A - Section 1 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 2 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 3 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 4 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7A - Section 5 - Primary Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 1 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 2 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 3 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 4 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 5 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 6 - Reinsurance Loss Sensitive Contracts

N O N E

Schedule P - Part 7B - Section 7 - Reinsurance Loss Sensitive Contracts

N O N E

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.
- 1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or “ERE”) benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? Yes [] No [☒]
If the answer to question 1.1 is “no”, leave the following questions blank. If the answer to question 1.1 is “yes”, please answer the following questions:
- 1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?\$0
- 1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? Yes [] No []
- 1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? Yes [] No []
- 1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? Yes [] No [] N/A []
- 1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior	0	0
1.602	2012	0	0
1.603	2013	0	0
1.604	2014	0	0
1.605	2015	0	0
1.606	2016	0	0
1.607	2017	0	0
1.608	2018	0	0
1.609	2019	0	0
1.610	2020	0	0
1.611	2021	0	0
1.612	Totals	0	0

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as “Defense and Cost Containment” and “Adjusting and Other”) reported in compliance with these definitions in this statement? Yes [☒] No []
3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? Yes [☒] No []
4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? Yes [] No [☒]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.
Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.
5. What were the net premiums in force at the end of the year for:
(in thousands of dollars)

5.1 Fidelity0

5.2 Surety0
6. Claim count information is reported per claim or per claimant (Indicate which).per claimant.....
If not the same in all years, explain in Interrogatory 7.
- 7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes [☒] No []
- 7.2 (An extended statement may be attached.)
Larger than expected catastrophes were experienced during accident year 2021.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories										
States, Etc.	1	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		4	5	6	7	8	9	
		2	3							
	Active Status (a)	Direct Premiums Written	Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Losses Paid (Deducting Salvage)	Direct Losses Incurred	Direct Losses Unpaid	Finance and Service Charges Not Included in Premiums	Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)	
1. Alabama	AL	L	2,342,853	2,232,137	0	1,577,493	1,004,345	2,521,064	1,616	0
2. Alaska	AK	L	62,199	56,237	0	655	45,995	134,332	44	0
3. Arizona	AZ	L	6,958,537	6,547,794	0	2,225,923	4,447,767	6,065,088	13,627	0
4. Arkansas	AR	L	6,006,288	4,358,006	0	2,441,724	2,962,548	1,761,756	8,154	0
5. California	CA	L	63,785,790	62,303,982	0	32,219,904	31,243,356	69,490,401	107,925	0
6. Colorado	CO	L	5,131,951	5,244,449	0	2,606,312	1,642,368	3,932,675	11,756	0
7. Connecticut	CT	L	28,378,956	29,996,246	0	11,455,772	9,106,575	23,547,243	83,980	0
8. Delaware	DE	L	1,117,420	1,037,755	0	148,511	802,413	970,955	1,705	0
9. District of Columbia	DC	L	4,357,202	4,602,908	0	1,023,732	1,581,020	2,709,333	3,686	0
10. Florida	FL	L	10,970,929	11,978,326	0	3,584,302	2,246,908	15,282,681	4,212	0
11. Georgia	GA	L	29,649,588	23,917,822	0	10,639,123	11,859,472	18,507,676	47,638	0
12. Hawaii	HI	L	24,784	24,558	0	0	(22,197)	(16,814)	0	0
13. Idaho	ID	L	440,151	375,750	0	130,989	19,685	225,683	305	0
14. Illinois	IL	L	13,130,437	12,703,531	0	7,967,409	13,840,491	21,088,501	17,122	0
15. Indiana	IN	L	11,198,846	11,330,531	0	7,303,565	7,306,788	12,694,514	22,136	0
16. Iowa	IA	L	937,086	858,937	0	150,772	121,557	812,760	833	0
17. Kansas	KS	L	465,494	456,990	0	156,402	82,445	606,666	694	0
18. Kentucky	KY	L	2,479,975	2,440,698	0	854,107	1,458,361	3,772,651	3,339	0
19. Louisiana	LA	L	4,661,688	4,715,857	0	4,273,608	9,049,252	9,272,131	6,222	0
20. Maine	ME	L	30,204,336	30,764,720	0	6,440,253	4,008,081	13,012,148	88,637	0
21. Maryland	MD	L	8,175,884	8,065,421	0	1,824,171	3,395,773	7,411,710	7,649	0
22. Massachusetts	MA	L	52,031,013	51,593,015	0	13,953,470	19,420,379	39,280,103	184,442	0
23. Michigan	MI	L	33,807,513	33,537,476	0	9,619,962	19,000,974	28,927,642	60,840	0
24. Minnesota	MN	L	13,698,073	13,033,277	0	5,287,652	7,349,093	15,924,530	13,774	0
25. Mississippi	MS	L	642,425	509,072	0	10,069	5,178	194,131	818	0
26. Missouri	MO	L	2,501,426	2,632,041	0	388,322	893,584	3,272,149	3,771	0
27. Montana	MT	L	97,567	102,105	0	0	3,928	35,408	97	0
28. Nebraska	NE	L	469,095	397,776	0	217,377	136,868	481,181	552	0
29. Nevada	NV	L	2,167,220	1,947,642	0	191,486	334,845	779,509	3,464	0
30. New Hampshire	NH	L	16,419,596	16,765,649	0	5,274,334	4,470,999	9,150,909	44,977	0
31. New Jersey	NJ	L	28,972,624	30,317,019	0	16,512,672	24,968,864	49,903,422	56,225	0
32. New Mexico	NM	L	610,090	562,065	0	12,968	1,522,300	2,218,584	979	0
33. New York	NY	L	52,762,878	49,398,718	0	21,822,303	14,236,886	79,238,271	129,134	0
34. North Carolina	NC	L	10,119,075	9,712,971	0	2,403,024	3,147,236	7,774,442	17,811	0
35. North Dakota	ND	L	478,270	507,335	0	842,488	1,184,205	489,000	0	0
36. Ohio	OH	L	6,636,083	6,984,027	0	1,785,451	2,373,972	5,893,472	13,591	0
37. Oklahoma	OK	L	7,474,673	4,395,250	0	1,736,196	1,341,729	1,459,853	5,582	0
38. Oregon	OR	L	4,093,198	4,177,948	0	1,786,051	1,029,030	5,861,404	7,587	0
39. Pennsylvania	PA	L	9,832,663	9,457,949	39,582	5,073,840	5,637,550	11,011,622	16,460	0
40. Rhode Island	RI	L	1,652,497	1,636,986	0	469,793	720,679	1,865,866	4,210	0
41. South Carolina	SC	L	5,253,853	5,248,723	0	3,817,045	7,634,564	7,066,708	6,295	0
42. South Dakota	SD	L	319,104	211,101	0	260,234	146,172	355,564	212	0
43. Tennessee	TN	L	12,768,107	15,726,482	0	7,724,305	6,860,610	9,240,040	26,668	0
44. Texas	TX	L	29,750,203	29,903,180	0	25,009,753	27,194,296	30,977,253	69,014	0
45. Utah	UT	L	2,317,950	1,946,985	0	657,254	815,229	1,984,077	5,240	0
46. Vermont	VT	L	1,458,445	1,533,087	0	144,696	361,599	847,208	2,404	0
47. Virginia	VA	L	22,456,363	20,821,665	0	5,655,242	8,142,206	17,219,555	26,617	0
48. Washington	WA	L	6,118,073	5,819,424	0	967,729	1,225,851	2,024,014	11,752	0
49. West Virginia	WV	L	611,069	566,748	0	23,525	198,667	352,881	279	0
50. Wisconsin	WI	L	12,140,050	16,523,840	12,655	7,304,525	8,938,273	9,328,559	23,748	0
51. Wyoming	WY	L	781	536	0	0	7	7	0	0
52. American Samoa	AS	N	0	0	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	628	0	0	(30)	314	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0	0	0
57. Canada	CAN	N	0	1,303	0	0	(268)	346	0	0
58. Aggregate other alien	OT	XXX	0	0	0	0	(38,927)	(37,716)	0	0
59. Totals	XXX		568,140,371	559,984,678	52,237	235,976,493	275,459,551	556,323,462	1,167,823	0
DETAILS OF WRITE-INS										
58001. CHN China	XXX		0	0	0	0	(38,927)	(37,716)	0	0
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	(38,927)	(37,716)	0	0

(a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....51 R - Registered - Non-domiciled RRGs.....0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....0 Q - Qualified - Qualified or accredited reinsurer.....0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus business in the state6
lines in the state of domicile.....0

(b) Explanation of basis of allocation of premiums by states, etc.
Fire, Allied Lines, Homeowners, Commercial multiple peril, Earthquake, Glass, Burglary, Boiler and Machinery - location of property insured. Ocean Marine - state contract was negotiated. Inland Marine - location of insured. Liability other than auto - location of insured plant. Auto liability and physical damage - place of principal garage. Workers' Compensation - state in which work is performed. Fidelity: forgery bonds - location of insured; of employer; All Other - location of employer. Surety: Judicial bonds - location of court; License bonds - location of obligee; Contracts - location of work; Supply bonds - location of contractors; All other - location of principal.

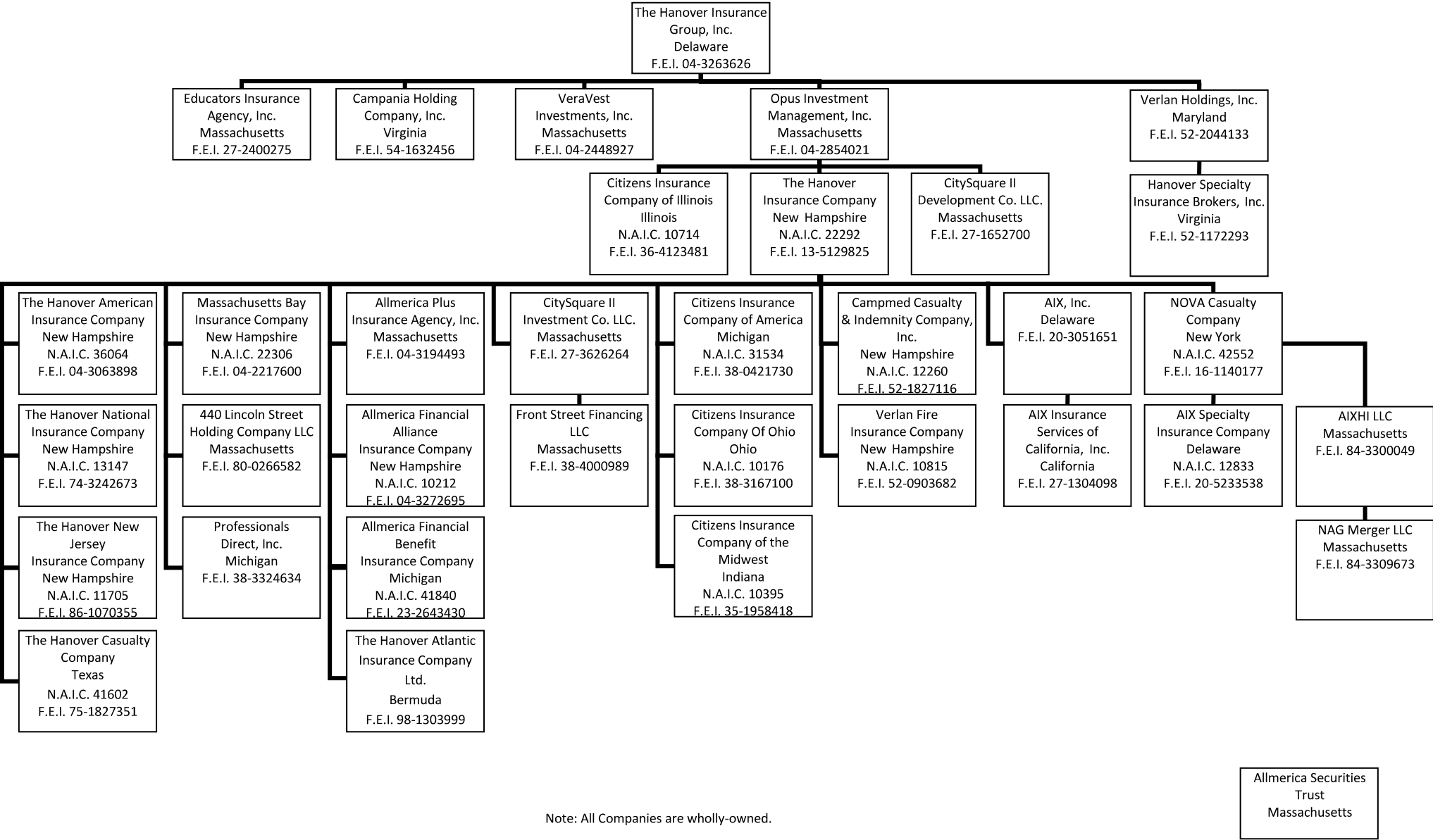
SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

NONE

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0088	The Hanover Insurance Group	.12833	80-0266582				440 Lincoln Street Holding Company LLC	MA	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		84-3300049				AIXHI LLC	MA	NIA	Nova Casualty Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.10212	27-1304098				AIX Insurance Services of California, Inc.	CA	NIA	AIX, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		20-5233538				AIX Specialty Insurance Company	DE	IA	Nova Casualty Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.41840	20-3051651				AIX, Inc.	DE	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-3272695				Allmerica Financial Alliance Insurance Co.	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group		23-2643430				Allmerica Financial Benefit Insurance Co.	MI	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-3194493				Allmerica Plus Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.12260	Allmerica Securities Trust					MA	NIA	The Hanover Insurance Group, Inc.	Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		54-1632456				Campania Holding Company, Inc.	VA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.31534	Campmed Casualty & Indemnity Co. Inc.					NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-1827116				Citizens Insurance Company of America	MI	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.10714	Citizens Insurance Company of Illinois					IL	IA	Opus Investment Management, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		36-4123481				Citizens Insurance Company of Ohio	OH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.10395	38-3167100				Citizens Insurance Company of the Midwest	IN	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		35-1958418				CitySquare II Development Co., L.L.C	MA	NIA	Opus Investment Management, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group		27-1652700				CitySquare II Investment Co., L.L.C	MA	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		27-3626264				Educators Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.22306	38-4000989				Front Street Financing LLC	MA	NIA	CitySquare II Investment Co. LLC	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-1172293				Hanover Specialty Insurance Brokers, Inc.	VA	NIA	Verlan Holdings, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.42552	Massachusetts Bay Insurance Company					NH	RE	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		84-3309673				NAG Merger LLC	MA	NIA	AIXHI LLC	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.36064	16-1140177				NOVA Casualty Company	NY	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-2854021				Opus Investment Management, Inc.	MA	UIP	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.41602	38-3324634				Professionals Direct, Inc.	MI	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-3063898				The Hanover American Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.22292	98-1303999				The Hanover Atlantic Insurance Company Ltd.	BMU	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	YES	
	The Hanover Insurance Group		75-1827351				The Hanover Casualty Company	TX	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.13147	13-5129825				The Hanover Insurance Company	NH	UDP	Opus Investment Management, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		04-3263626				The Hanover Insurance Group, Inc.	DE	UIP			0.000		NO	
.0088	The Hanover Insurance Group	.11705	74-3242673				The Hanover National Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		86-1070355				The Hanover New Jersey Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
.0088	The Hanover Insurance Group	.10815	04-2448927				VeraVest Investments, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-0903682				Verlan Fire Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group		52-2044133				Verlan Holdings, Inc.	MD	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	

Asterisk	

NONE

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
12833	20-5233538	AIX Specialty Insurance Co.	(2,000,000)	.0	.0	.0	.0	.0		.0	(2,000,000)	371,833,595
10212	04-3272695	Allmerica Financial Alliance Ins Co.	.0	.0	.0	.0	.0	.0		.0	.0	213,533,092
41840	23-2643430	Allmerica Financial Benefit Ins Co.	.0	10,000,000	.0	.0	.0	(131,039,184)		.0	(121,039,184)	802,278,969
	04-3194493	Allmerica Plus Insurance Agency, Inc.	(200,000)	.0	.0	.0	.0	.0		.0	(200,000)	.0
12260	52-1827116	Campmed Casualty & Indemnity Company, Inc.	(400,000)	.0	.0	.0	.0	.0		.0	(400,000)	8,953,906
31534	38-0421730	Citizens Insurance Co. of America	(90,000,000)	.0	(87,037,902)	.0	172,155,084	78,314,018		.0	73,431,200	(125,953,536)
10714	36-4123481	Citizens Insurance Co. of Illinois	.0	1,000,000	.0	.0	.0	.0		.0	1,000,000	45,184,938
10176	38-3167100	Citizens Insurance Co. of Ohio	(1,100,000)	.0	.0	.0	.0	.0		.0	(1,100,000)	10,216,497
10395	35-1958418	Citizens Insurance Co. of the Midwest	.0	.0	.0	.0	.0	(210,161,763)		.0	(210,161,763)	1,102,456,882
36064	04-3063898	The Hanover American Insurance Co.	.0	.0	.0	.0	.0	(64,019,195)		.0	(64,019,195)	499,251,390
	98-1300399	The Hanover Atlantic Insurance Company	.0	.0	.0	.0	.0	.0		.0	.0	52,303,728
22292	13-5129825	The Hanover Insurance Company	(161,000,000)	(10,000,000)	(77,885,190)	.0	(105,433,591)	426,607,350		(125,000,000)	(52,711,431)	(4,773,976,908)
11705	86-1070355	Hanover New Jersey Insurance Company	(600,000)	.0	.0	.0	.0	.0		.0	(600,000)	.0
41602	75-1827351	The Hanover Casualty Company	(900,000)	.0	.0	.0	.0	.0		.0	(900,000)	103,932,484
22306	04-2217600	Massachusetts Bay Insurance Company	.0	.0	.0	.0	.0	(152,599,893)		.0	(152,599,893)	960,231,405
42552	16-1140177	NOVA Casualty Co.	2,000,000	.0	.0	.0	.0	.0		.0	2,000,000	590,166,544
	04-3263626	The Hanover Insurance Group, Inc.	256,756,357	.0	164,923,092	.0	(66,721,493)	.0		125,000,000	479,957,956	.0
13147	74-3242673	The Hanover National Insurance Company	(200,000)	.0	.0	.0	.0	.0		.0	(200,000)	.0
10815	52-0903682	Verlan Fire Insurance Co.	(600,000)	.0	.0	.0	.0	52,898,667		.0	52,298,667	139,587,014
	04-2854021	Opus Investment Management, Inc.	.0	(1,000,000)	.0	.0	.0	.0		.0	(1,000,000)	.0
	27-3626264	CitySquare II Investment Co., LLC	(1,756,357)	.0	.0	.0	.0	.0		.0	(1,756,357)	.0
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1	2	3	4	5	6	7	8
		Ownership Percentage Column 2 of Column 1	Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)		U.S. Insurance Groups or Entities Controlled by Column 5	Ownership Percentage (Column 5 of Column 6)	Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Insurers in Holding Company	Owners with Greater Than 10% Ownership			Ultimate Controlling Party			
AIX Specialty Insurance Insurance Company	NOVA Casualty Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
Allmerica Financial Allicance Insurance Co.	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
Allmerican Financial Benefit Insurance Co.	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
Campmed Causalty & Indemnity Co. Inc.	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
Citizens Insurance Company of America	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
Citizens Insurance Company of Illinois	Opus Investment Management, Inc.	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
Citizens Insurance Company of Ohio	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
Citizens Insurance Company of the Midwest	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
Massachusetts Bay Insurance Company	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
NOVA Casualty Company	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
The Hanover American Insurance Company	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
The Hanover Atlantic Insurance Company	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
The Hanover Casualty Company	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
The Hanover Insurance Company	Opus Investment Management, Inc.	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
The Hanover National Insurance Company	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
The Hanover New Jersey Insurance Company	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
Verlan Fire Insurance Company	The Hanover Insurance Company	100.000	NO.....	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO.....
.....
.....
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.....

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES








The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a “NONE” report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Responses
MARCH FILING		
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?.....	YES
APRIL FILING		
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management’s Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
MAY FILING		
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant’s Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a “NONE” report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.
















MARCH FILING		
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?.....	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?.....	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?.....	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?....	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	NO
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
24.	Will an approval from the reporting entity’s state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity’s state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity’s state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?.....	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?.....	NO
APRIL FILING		
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit’s Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	YES
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
AUGUST FILING		
37.	Will Management’s Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
Explanations:		
11.		
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Bar Codes:

11.	SIS Stockholder Information Supplement [Document Identifier 420]	
12.	Financial Guaranty Insurance Exhibit [Document Identifier 240]	
13.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	
14.	Supplement A to Schedule T [Document Identifier 455]	
15.	Trusteed Surplus Statement [Document Identifier 490]	
16.	Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]	
17.	Reinsurance Summary Supplemental Filing [Document Identifier 401]	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

18.	Medicare Part D Coverage Supplement [Document Identifier 365]	 2 2 3 0 6 2 0 2 1 3 6 5 0 0 0 0 0
20.	Reinsurance Attestation Supplement [Document Identifier 399]	 2 2 3 0 6 2 0 2 1 3 8 9 0 0 0 0 0
21.	Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]	 2 2 3 0 6 2 0 2 1 4 0 0 0 0 0 0 0
22.	Bail Bond Supplement [Document Identifier 500]	 2 2 3 0 6 2 0 2 1 5 0 0 0 0 0 0 0
24.	Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	 2 2 3 0 6 2 0 2 1 2 2 4 0 0 0 0 0
25.	Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	 2 2 3 0 6 2 0 2 1 2 2 5 0 0 0 0 0
26.	Relief from the Requirements for Audit Committees [Document Identifier 226]	 2 2 3 0 6 2 0 2 1 2 2 6 0 0 0 0 0
27.	Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]	 2 2 3 0 6 2 0 2 1 5 5 5 0 0 0 0 0
28.	Credit Insurance Experience Exhibit [Document Identifier 230]	 2 2 3 0 6 2 0 2 1 2 3 0 0 0 0 0 0
29.	Long-Term Care Experience Reporting Forms [Document Identifier 306]	 2 2 3 0 6 2 0 2 1 3 0 6 0 0 0 0 0
30.	Accident and Health Policy Experience Exhibit [Document Identifier 210]	 2 2 3 0 6 2 0 2 1 2 1 0 0 0 0 0 0
31.	Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	 2 2 3 0 6 2 0 2 1 2 1 6 0 0 0 0 0
32.	Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	 2 2 3 0 6 2 0 2 1 2 1 7 0 0 0 0 0
34.	Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]	 2 2 3 0 6 2 0 2 1 2 8 0 0 0 0 0 0
36.	Will the Mortgage Guaranty Insurance Exhibit [Document Identifier 565]	 2 2 3 0 6 2 0 2 1 5 6 5 0 0 0 0 0

NONE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	6,944,898	10.652	6,944,898	0	6,944,898	10.652
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	9,764,610	14.977	9,764,610	0	9,764,610	14.977
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	5,470,682	8.391	5,470,682	0	5,470,682	8.391
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	26,562,632	40.742	26,562,632	0	26,562,632	40.742
1.06 Industrial and miscellaneous	16,035,037	24.595	16,035,037	0	16,035,037	24.595
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	64,777,859	99.357	64,777,859	0	64,777,859	99.357
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	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	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
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	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	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	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)	417,161	0.640	417,161	0	417,161	0.640
6.02 Cash equivalents (Schedule E, Part 2)	0	0.000	0	0	0	0.000
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	417,161	0.640	417,161	0	417,161	0.640
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)	0	0.000	0	0	0	0.000
10. Receivables for securities	1,980	0.003	1,980	0	1,980	0.003
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	65,197,000	100.000	65,197,000	0	65,197,000	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	63,119,666
2.	Cost of bonds and stocks acquired, Part 3, Column 7	11,733,944
3.	Accrual of discount	30,550
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	0
	4.2. Part 2, Section 1, Column 15	0
	4.3. Part 2, Section 2, Column 13	0
	4.4. Part 4, Column 11	0
5.	Total gain (loss) on disposals, Part 4, Column 19	(51,095)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	9,930,314
7.	Deduct amortization of premium	133,499
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	0
	8.2. Part 2, Section 1, Column 19	0
	8.3. Part 2, Section 2, Column 16	0
	8.4. Part 4, Column 15	0
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	0
	9.2. Part 2, Section 1, Column 17	0
	9.3. Part 2, Section 2, Column 14	0
	9.4. Part 4, Column 13	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	8,607
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	64,777,859
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	64,777,859

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	6,944,898	6,948,273	6,905,204	6,905,273
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	6,944,898	6,948,273	6,905,204	6,905,273
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	9,764,610	10,225,432	9,895,893	9,465,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	5,470,682	5,667,330	5,549,685	5,460,000
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	26,562,632	27,248,764	26,669,244	26,487,272
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	14,489,410	15,067,514	14,499,685	14,497,945
	9. Canada	297,714	312,456	295,834	300,000
	10. Other Countries	1,247,912	1,325,440	1,246,150	1,250,000
	11. Totals	16,035,036	16,705,410	16,041,669	16,047,945
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	64,777,859	66,795,209	65,061,695	64,365,490
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	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	0	0	0	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	64,777,859	66,795,209	65,061,695	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	448,187	3,392,720	2,751,718	286,859	65,414	XXX	6,944,898	10.7	5,755,668	9.1	6,944,898	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	448,187	3,392,720	2,751,718	286,859	65,414	XXX	6,944,898	10.7	5,755,668	9.1	6,944,898	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	335,037	1,087,160	2,522,207	5,820,205	0	XXX	9,764,610	15.1	10,311,429	16.3	9,764,610	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	335,037	1,087,160	2,522,207	5,820,205	0	XXX	9,764,610	15.1	10,311,429	16.3	9,764,610	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	300,745	1,273,739	3,896,198	0	0	XXX	5,470,682	8.4	7,582,315	12.0	5,470,682	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	300,745	1,273,739	3,896,198	0	0	XXX	5,470,682	8.4	7,582,315	12.0	5,470,682	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,481,834	6,444,613	12,209,537	4,537,044	488,319	XXX	26,161,347	40.4	23,336,995	37.0	25,461,347	700,000
5.2 NAIC 2	0	0	0	401,285	0	XXX	401,285	0.6	404,391	0.6	401,285	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	2,481,834	6,444,613	12,209,537	4,938,329	488,319	XXX	26,562,632	41.0	23,741,386	37.6	25,862,632	700,000

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,359,498	5,259,758	2,833,664	497,610	199,984	XXX	11,150,514	17.2	9,798,995	15.5	7,148,279	4,002,235
6.2 NAIC 2	701,086	3,081,547	1,101,889	.0	.0	XXX	4,884,522	7.5	5,929,873	9.4	3,586,576	1,297,946
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	3,060,584	8,341,305	3,935,554	497,610	199,984	XXX	16,035,036	24.8	15,728,868	24.9	10,734,855	5,300,182
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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 5,925,302	17,457,990	24,213,326	11,141,718	753,716	0	59,492,052	91.8	XXX	XXX	54,789,816	4,702,235
11.2 NAIC 2	(d) 701,086	3,081,547	1,101,889	401,285	0	0	5,285,807	8.2	XXX	XXX	3,987,861	1,297,946
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	6,626,388	20,539,537	25,315,215	11,543,003	753,716	0	(b) 64,777,859	100.0	XXX	XXX	58,777,677	6,000,182
11.8 Line 11.7 as a % of Col. 7	10.2	31.7	39.1	17.8	1.2	0.0	100.0	XXX	XXX	XXX	90.7	9.3
12. Total Bonds Prior Year												
12.1 NAIC 1	6,754,072	19,476,004	17,161,627	12,630,113	763,586	0	XXX	XXX	56,785,402	90.0	53,840,651	2,944,751
12.2 NAIC 2	1,250,132	2,610,069	2,474,063	0	0	0	XXX	XXX	6,334,264	10.0	5,238,168	1,096,096
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	8,004,204	22,086,073	19,635,690	12,630,113	763,586	0	XXX	XXX	(b) 63,119,666	100.0	59,078,819	4,040,847
12.8 Line 12.7 as a % of Col. 9	12.7	35.0	31.1	20.0	1.2	0.0	XXX	XXX	100.0	XXX	93.6	6.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	4,865,594	15,291,536	22,737,252	11,141,718	753,716	0	54,789,816	84.6	53,840,651	85.3	54,789,816	XXX
13.2 NAIC 2	500,105	2,532,928	553,543	401,285	0	0	3,987,861	6.2	5,238,168	8.3	3,987,861	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	5,365,699	17,824,465	23,290,795	11,543,003	753,716	0	58,777,677	90.7	59,078,819	93.6	58,777,677	XXX
13.8 Line 13.7 as a % of Col. 7	9.1	30.3	39.6	19.6	1.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.3	27.5	36.0	17.8	1.2	0.0	90.7	XXX	XXX	XXX	90.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,059,707	2,166,454	1,476,074	0	0	0	4,702,235	7.3	2,944,751	4.7	XXX	4,702,235
14.2 NAIC 2	200,981	548,618	548,346	0	0	0	1,297,946	2.0	1,096,096	1.7	XXX	1,297,946
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	1,260,689	2,715,072	2,024,420	0	0	0	6,000,182	9.3	4,040,847	6.4	XXX	6,000,182
14.8 Line 14.7 as a % of Col. 7	21.0	45.2	33.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.9	4.2	3.1	0.0	0.0	0.0	9.3	XXX	XXX	XXX	XXX	9.3

(a) Includes \$ 4,000,182 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 2,000,000 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 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	2,474,118	2,295,432	0	0	XXX	4,769,550	7.4	3,762,841	6.0	4,769,550	0
1.02 Residential Mortgage-Backed Securities	448,187	918,601	456,287	286,859	65,414	XXX	2,175,348	3.4	1,992,827	3.2	2,175,348	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	448,187	3,392,720	2,751,718	286,859	65,414	XXX	6,944,898	10.7	5,755,668	9.1	6,944,898	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	335,037	1,087,160	2,522,207	5,820,205	0	XXX	9,764,610	15.1	10,311,429	16.3	9,764,610	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	335,037	1,087,160	2,522,207	5,820,205	0	XXX	9,764,610	15.1	10,311,429	16.3	9,764,610	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	300,745	1,273,739	3,896,198	0	0	XXX	5,470,682	8.4	7,582,315	12.0	5,470,682	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	300,745	1,273,739	3,896,198	0	0	XXX	5,470,682	8.4	7,582,315	12.0	5,470,682	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,328,266	6,028,154	11,994,207	4,655,010	487,461	XXX	25,493,099	39.4	22,259,548	35.3	24,793,099	700,000
5.02 Residential Mortgage-Backed Securities	153,568	416,459	215,330	283,319	857	XXX	1,069,533	1.7	1,481,838	2.3	1,069,533	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	2,481,834	6,444,613	12,209,537	4,938,329	488,319	XXX	26,562,632	41.0	23,741,386	37.6	25,862,632	700,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,760,589	8,038,870	3,532,695	497,610	199,984	XXX	15,029,747	23.2	14,722,171	23.3	10,029,561	5,000,186
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	0	302,436	402,859	0	0	XXX	705,294	1.1	706,709	1.1	705,294	0
6.04 Other Loan-Backed and Structured Securities	299,995	0	0	0	0	XXX	299,995	0.5	299,988	0.5	0	299,995
6.05 Totals	3,060,584	8,341,305	3,935,554	497,610	199,984	XXX	16,035,036	24.8	15,728,868	24.9	10,734,855	5,300,182
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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	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	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	5,724,638	18,902,041	24,240,740	10,972,825	687,445	XXX	60,527,688	93.4	XXX	XXX	54,827,502	5,700,186
11.02 Residential Mortgage-Backed Securities	601,755	1,335,061	671,617	570,178	66,271	XXX	3,244,881	5.0	XXX	XXX	3,244,881	0
11.03 Commercial Mortgage-Backed Securities	0	302,436	402,859	0	0	XXX	705,294	1.1	XXX	XXX	705,294	0
11.04 Other Loan-Backed and Structured Securities	299,995	0	0	0	0	XXX	299,995	0.5	XXX	XXX	0	299,995
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	6,626,388	20,539,537	25,315,215	11,543,003	753,716	0	64,777,859	100.0	XXX	XXX	58,777,677	6,000,182
11.09 Line 11.08 as a % of Col. 7	10.2	31.7	39.1	17.8	1.2	0.0	100.0	XXX	XXX	XXX	90.7	9.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	7,322,464	20,264,939	18,334,066	12,004,734	712,101	XXX	XXX	XXX	58,638,304	92.9	54,897,445	3,740,859
12.02 Residential Mortgage-Backed Securities	681,740	1,217,704	898,357	625,379	51,485	XXX	XXX	XXX	3,474,665	5.5	3,474,665	0
12.03 Commercial Mortgage-Backed Securities	0	303,442	403,267	0	0	XXX	XXX	XXX	706,709	1.1	706,709	0
12.04 Other Loan-Backed and Structured Securities	0	299,988	0	0	0	XXX	XXX	XXX	299,988	0.5	0	299,988
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	8,004,204	22,086,073	19,635,690	12,630,113	763,586	0	XXX	XXX	63,119,666	100.0	59,078,819	4,040,847
12.09 Line 12.08 as a % of Col. 9	12.7	35.0	31.1	20.0	1.2	0.0	XXX	XXX	100.0	XXX	93.6	6.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	4,763,944	16,186,969	22,216,319	10,972,825	687,445	XXX	54,827,502	84.6	54,897,445	87.0	54,827,502	XXX
13.02 Residential Mortgage-Backed Securities	601,755	1,335,061	671,617	570,178	66,271	XXX	3,244,881	5.0	3,474,665	5.5	3,244,881	XXX
13.03 Commercial Mortgage-Backed Securities	0	302,436	402,859	0	0	XXX	705,294	1.1	706,709	1.1	705,294	XXX
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	5,365,699	17,824,465	23,290,795	11,543,003	753,716	0	58,777,677	90.7	59,078,819	93.6	58,777,677	XXX
13.09 Line 13.08 as a % of Col. 7	9.1	30.3	39.6	19.6	1.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.3	27.5	36.0	17.8	1.2	0.0	90.7	XXX	XXX	XXX	90.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	960,694	2,715,072	2,024,420	0	0	XXX	5,700,186	8.8	3,740,859	5.9	XXX	5,700,186
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	299,995	0	0	0	0	XXX	299,995	0.5	299,988	0.5	XXX	299,995
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	1,260,689	2,715,072	2,024,420	0	0	0	6,000,182	9.3	4,040,847	6.4	XXX	6,000,182
14.09 Line 14.08 as a % of Col. 7	21.0	45.2	33.7	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.9	4.2	3.1	0.0	0.0	0.0	9.3	XXX	XXX	XXX	XXX	9.3

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	100,000	0	100,000	0
2. Cost of cash equivalents acquired	9,917	0	9,917	0
3. Accrual of discount	0	0	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	109,917	0	109,917	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+5-6-7+8-9)	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS 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	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
912828-3J-7	UNITED STATES TREASURY	.SD			.1.A	378,232	103.3633	397,949	385,000	382,027	.0	.974	.0	.0	.2.125	.2.401	MM	.719	8,181	12/21/2017	11/30/2024
912828-3J-7	UNITED STATES TREASURY				.1.A	604,189	103.3633	635,684	615,000	610,251	.0	1,557	.0	.0	.2.125	.2.401	MM	.1,149	13,069	12/21/2017	11/30/2024
912828-P3-8	UNITED STATES TREASURY	.SD			.1.A	726,462	101.4023	755,447	745,000	740,903	.0	3,704	.0	.0	1.750	2.268	JJ	5,456	13,038	12/21/2017	01/31/2023
912828-P3-8	UNITED STATES TREASURY				.1.A	248,655	101.4023	258,576	255,000	253,596	.0	1,268	.0	.0	1.750	2.268	JJ	1,867	4,463	12/21/2017	01/31/2023
912828-U2-4	UNITED STATES TREASURY	.SD			.1.A	475,801	103.5078	517,539	500,000	487,341	.0	2,411	.0	.0	2.000	2.556	MM	1,298	10,000	12/22/2016	11/15/2026
912828-Z9-4	UNITED STATES TREASURY				.1.A	162,146	100.6133	150,920	150,000	160,144	.0	(1,213)	.0	.0	1.500	0.644	FA	850	2,250	05/04/2020	02/15/2030
912828-Z0-6	UNITED STATES TREASURY				.1.A	345,338	93.5977	327,592	350,000	346,052	.0	455	.0	.0	0.625	0.764	MM	284	2,188	06/03/2020	05/15/2030
91282C-AV-3	UNITED STATES TREASURY	.SD			.1.A	297,258	95.1797	285,539	300,000	297,541	.0	257	.0	.0	0.875	0.972	MM	341	2,625	12/04/2020	11/15/2030
91282C-AV-3	UNITED STATES TREASURY				.1.A	198,172	95.1797	190,359	200,000	198,360	.0	185	.0	.0	0.875	0.972	MM	.227	1,750	12/04/2020	11/15/2030
91282C-BL-4	UNITED STATES TREASURY				.1.A	496,875	97.1602	485,801	500,000	497,134	.0	259	.0	.0	1.125	1.191	FA	2,125	2,813	02/12/2021	02/15/2031
91282C-CB-5	UNITED STATES TREASURY				.1.A	498,652	101.3750	506,875	500,000	498,729	.0	77	.0	.0	1.625	1.654	MM	1,055	4,063	05/19/2021	05/15/2031
91282C-CS-8	UNITED STATES TREASURY				.1.A	297,387	97.8906	293,672	300,000	297,472	.0	85	.0	.0	1.250	1.344	FA	1,416	.0	08/25/2021	08/15/2031
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,729,168	XXX	4,805,953	4,800,000	4,769,550	.0	10,020	.0	.0	XXX	XXX	XXX	16,788	64,438	XXX	XXX
36179R-MA-8	G2 MA3079 - RMBS		4		.1.A	181,680	105.7532	181,257	171,396	180,024	.0	(289)	.0	.0	3.500	1.789	MM	.500	5,999	09/30/2015	09/20/2030
36179V-DN-7	G2 MA6409 - RMBS		4		.1.A	177,631	103.5932	179,225	173,009	180,255	.0	2,905	.0	.0	3.000	1.959	MM	433	5,190	01/23/2020	01/20/2050
36179V-HF-0	G2 MA6530 - RMBS		4		.1.A	16,512	101.7227	16,781	16,496	16,571	.0	64	.0	.0	2.500	2.385	MM	34	412	03/12/2020	03/20/2050
36179V-VX-5	G2 MA6930 - RMBS		4		.1.A	661,641	101.0615	643,236	636,480	661,833	.0	670	.0	.0	2.000	1.400	MM	1,061	12,730	09/29/2020	10/20/2050
36179V-Z0-6	G2 MA7051 - RMBS		4		.1.A	183,822	101.0615	178,093	176,222	183,772	.0	(41)	.0	.0	2.000	1.350	MM	294	3,524	12/17/2020	12/20/2050
36179W-BY-3	G2 MA7255 - RMBS		4		.1.A	182,982	102.5921	180,736	176,170	183,127	.0	144	.0	.0	2.500	1.738	MM	367	2,202	05/25/2021	03/20/2051
36179W-NE-4	G2 MA7589 - RMBS		4		.1.A	255,095	102.5921	253,029	246,636	254,954	.0	(141)	.0	.0	2.500	1.888	MM	514	1,028	09/23/2021	09/20/2051
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS				.1.A	217,980	100.5824	216,743	215,488	216,360	.0	(1,113)	.0	.0	3.000	2.528	MM	539	6,465	12/18/2019	10/20/2045
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		4		.1.A	298,693	99.9471	293,221	293,376	298,451	.0	(243)	.0	.0	2.000	1.619	MM	489	2,445	07/01/2021	07/20/2051
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,176,036	XXX	2,142,320	2,105,273	2,175,348	.0	1,956	.0	.0	XXX	XXX	XXX	4,230	39,995	XXX	XXX
0599999. Total - U.S. Government Bonds						6,905,204	XXX	6,948,273	6,905,273	6,944,898	.0	11,976	.0	.0	XXX	XXX	XXX	21,018	104,432	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	.0	0	.0	.0	XXX	XXX	XXX	0	0	XXX	XXX
373384-2X-3	GEORGIA ST	.SD		2	.1.A FE	857,018	109.0650	899,786	825,000	836,674	.0	(3,507)	.0	.0	4.250	3.760	FA	14,609	35,063	07/21/2015	02/01/2030
373384-2X-3	GEORGIA ST			2	.1.A FE	181,792	109.0650	190,864	175,000	177,471	.0	(742)	.0	.0	4.250	3.761	FA	3,099	7,438	07/21/2015	02/01/2030
373384-5C-6	GEORGIA ST		1,2		.1.A FE	515,500	104.6770	523,385	500,000	510,235	.0	(2,365)	.0	.0	2.800	2.272	FA	5,833	14,000	09/23/2019	02/01/2032
373384-NZ-5	GEORGIA ST		1		.1.A FE	274,582	108.2400	297,660	275,000	274,882	.0	28	.0	.0	4.503	4.515	MM	2,064	12,383	12/15/2009	11/01/2025
373385-CB-7	GEORGIA ST		1,2		.1.A FE	1,863,098	106.3860	2,000,057	1,880,000	1,854,643	.0	(4,580)	.0	.0	3.300	3.558	FA	25,850	62,040	08/14/2019	02/01/2037
373385-CB-7	GEORGIA ST	.SD		1,2	.1.A FE	109,372	106.3860	127,663	120,000	110,711	.0	442	.0	.0	3.300	5.045	FA	1,650	3,960	11/07/2018	02/01/2037
373385-FX-6	GEORGIA ST		1,2		.1.A FE	399,052	94.8370	379,348	400,000	398,878	.0	(92)	.0	.0	1.350	1.365	FA	2,250	4,433	06/22/2021	08/01/2032
546415-3D-0	LOUISIANA ST		2		.1.D FE	527,070	113.9420	569,710	500,000	517,202	.0	(3,370)	.0	.0	4.000	3.200	MS	6,667	20,000	12/19/2018	09/01/2033
546417-DC-7	LOUISIANA ST		2		.1.D FE	1,336,170	128.9740	1,289,740	1,000,000	1,278,537	.0	(32,023)	.0	.0	5.000	1.380	MS	16,667	50,000	03/05/2020	03/01/2035
649791-CN-8	NEW YORK ST		1		.1.B FE	217,468	104.3360	208,672	200,000	202,492	.0	(2,063)	.0	.0	4.690	3.586	MS	3,127	9,380	10/04/2013	03/01/2023
649791-PU-8	NEW YORK ST		1		.1.B FE	500,480	105.5900	527,950	500,000	500,373	.0	(47)	.0	.0	2.550	2.538	FA	4,817	12,750	10/29/2019	02/15/2029
677522-4J-0	OHIO ST		1		.1.B FE	500,000	99.2950	496,475	500,000	500,000	.0	.0	.0	.0	1.730	1.730	FA	3,604	9,491	06/18/2020	08/01/2031
68608K-NE-4	OREGON ST		1		.1.B FE	271,987	107.6840	290,747	270,000	270,482	.0	(169)	.0	.0	5.742	5.667	FA	6,460	15,503	01/21/2010	08/01/2024
68608U-KU-9	OREGON ST		2		.1.B FE	250,000	100.1310	250,328	250,000	250,000	.0	.0	.0	.0	3.050	3.049	JJ	3,813	7,625	02/29/2012	07/01/2022
68609T-NH-7	OREGON ST		1		.1.B FE	300,000	104.0620	312,186	300,000	300,000	.0	.0	.0	.0	2.246	2.246	MM	1,123	6,738	10/09/2019	11/01/2029
76222R-VC-0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		1		.1.C FE	127,213	104.6970	130,871	125,000	126,068	.0	(439)	.0	.0	3.000	2.620	MM	625	3,750	04/17/2019	05/01/2024
76222R-YD-8	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		1		.1.C FE	300,694	105.5710	311,434	295,000	298,274	.0	(928)	.0	.0	3.000	2.650	MM	1,475	8,850	04/17/2019	05/01/2025
882723-PZ-6	TEXAS ST		2		.1.A FE	214,398	107.5060	215,012	200,000	207,689	.0	(2,674)	.0	.0	3.908	2.452	AO	1,954	7,816	06/07/2019	10/01/2031
882724-QN-0	TEXAS ST	.SD		2	.1.A FE	325,000	106.9060	347,445	325,000	325,000	.0	.0	.0	.0	2.964	2.964	AO	2,408	9,633	11/14/2019	04/01/2034
882724-QN-0	TEXAS ST		2		.1.A FE	75,000	106.9060	80,180	75,000	75,000	.0	.0	.0	.0	2.964	2.964	AO	556	2,223	11/14/2019	04/01/2034
97705M-NH-1	WISCONSIN ST		1		.1.B FE	400,000	105.7400	422,960	400,000	400,000	.0	.0	.0	.0	2.531	2.531	MM	1,687	10,124	10/02/2019	05/01/2033
97705M-NH-1	WISCONSIN ST	.SD		1	.1.B FE	100,000	105.7400	105,740	100,000	100,000	.0	.0	.0	.0	2.531	2.531	MM	422	2,531	10/02/2019	05/01/2033
97705M-SC-0	WISCONSIN ST		1,2		.1.B FE	250,000	98.8880	247,220	250,000	250,000	.0	.0	.0	.0	1.736	1.736	MM	723	4,340	06/25/2020	05/01/2032
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						9,895,893	XXX	10,225,432	9,465,000	9,764,610	.0	(52,531)	.0	.0	XXX	XXX	XXX	111,482	320,070	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS 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	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
1799999. Total - U.S. States, Territories and Possessions Bonds						9,895,893	XXX	10,225,432	9,465,000	9,764,610	0	(52,531)	0	0	XXX	XXX	XXX	111,482	320,070	XXX	XXX
047772-ZA-9	ATLANTA GA				.1.B FE	200,000		104,3540	200,000	200,000	.0	.0	.0	.0	3.089	3.088	JD	.515	6,178	10/29/2014	12/01/2023
047772-ZA-9	ATLANTA GA	.SD			.1.B FE	120,000		104.3540	120,000	120,000	.0	.0	.0	.0	3.089	3.088	JD	.309	3,707	10/29/2014	12/01/2023
164231-KS-0	CHEROKEE CNTY GA SCH SYS		1		.1.B FE	500,000		120.7390	500,000	500,000	.0	.0	.0	.0	5.626	5.626	FA	11,721	28,130	11/12/2010	08/01/2028
346604-LN-9	FORSYTH CNTY GA SCH DIST				.1.A FE	690,000		100.5110	690,000	690,000	.0	.0	.0	.0	1.563	1.563	FA	.659	.0	11/17/2021	02/01/2027
446222-JV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST				.1.D FE	500,000		100.7240	500,000	500,000	.0	.0	.0	.0	1.884	1.884	FA	3,925	1,335	05/13/2021	08/01/2029
567643-QG-9	MARIETTA GA	2			.1.C FE	792,360		103.5450	750,000	755,678	.0	(5,489)	.0	.0	4.200	3.423	JJ	15,750	31,500	08/15/2014	01/01/2027
64763F-QM-4	NEW ORLEANS LA		2		.1.F FE	311,514		102.3030	300,000	302,298	.0	(3,393)	.0	.0	3.892	2.717	MS	3,892	11,676	03/18/2019	09/01/2023
64763F-WY-1	NEW ORLEANS LA				.1.F FE	102,625		105.2560	100,000	101,441	.0	(470)	.0	.0	3.070	2.554	JD	.256	3,070	06/04/2019	12/01/2024
64763F-XK-0	NEW ORLEANS LA				.1.F FE	500,000		103.8650	500,000	500,000	.0	.0	.0	.0	2.400	2.400	JD	1,000	12,000	09/17/2019	12/01/2026
64763F-ZV-4	NEW ORLEANS LA				.1.F FE	500,000		100.0190	500,000	500,000	.0	.0	.0	.0	1.854	1.854	MS	1,674	.0	10/08/2021	09/01/2027
64966H-YE-4	NEW YORK N Y	1			.1.C FE	332,571		100.7550	300,000	300,745	.0	(4,505)	.0	.0	5.024	3.475	MS	5,024	15,072	01/17/2014	03/01/2022
678519-B9-9	OKLAHOMA CITY OKLA				.1.A FE	50,000		105.3460	50,000	50,000	.0	.0	.0	.0	2.840	2.840	MS	.473	1,420	04/17/2019	03/01/2025
758449-SC-7	REEDY CREEK IMPT DIST FLA	1			.1.D FE	300,615		101.8610	300,000	300,520	.0	(49)	.0	.0	2.297	2.276	JD	.574	6,891	02/12/2020	06/01/2031
799017-UZ-9	SAN MATEO CALIF UN HIGH SCH DIST	2			.1.A FE	10,000		107.9660	10,000	10,000	.0	.0	.0	.0	2.979	2.979	MS	.99	.298	11/15/2017	09/01/2028
799017-UZ-9	SAN MATEO CALIF UN HIGH SCH DIST	.SD	2		.1.A FE	240,000		107.9660	240,000	240,000	.0	.0	.0	.0	2.979	2.979	MS	2,393	7,150	11/15/2017	09/01/2028
802385-SD-7	SANTA MONICA CALIF CNTY COLLEGE DIST		2		.1.C FE	400,000		98.4870	400,000	400,000	.0	.0	.0	.0	1.846	1.846	FA	3,077	4,492	12/03/2020	08/01/2031
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,549,685	XXX	5,667,330	5,460,000	5,470,682	0	(13,906)	0	0	XXX	XXX	XXX	51,331	132,918	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						5,549,685	XXX	5,667,330	5,460,000	5,470,682	0	(13,906)	0	0	XXX	XXX	XXX	51,331	132,918	XXX	XXX
04780N-MH-7	ATLANTA GA DEV AUTH REV	.SD		2	.1.B FE	1,251,648		106.9580	1,290,000	1,259,778	.0	2,225	.0	.0	3.338	3.599	JD	3,588	43,060	03/20/2018	12/01/2032
04780N-MH-7	ATLANTA GA DEV AUTH REV		2		.1.B FE	242,568		106.9580	250,000	244,143	.0	431	.0	.0	3.338	3.599	JD	.695	8,345	03/20/2018	12/01/2032
047870-SM-3	ATLANTA GA WTR & WASTEWTR REV				.1.D FE	716,128		97.7420	700,000	714,304	.0	(1,716)	.0	.0	1.637	1.361	MN	1,910	11,523	12/07/2020	11/01/2029
047870-SN-1	ATLANTA GA WTR & WASTEWTR REV		2		.1.D FE	403,648		99.8780	400,000	403,264	.0	(331)	.0	.0	2.257	2.155	MN	1,505	9,078	10/30/2020	11/01/2035
051249-HB-9	AUGUSTA GA WTR & SEW REV	.SD			.1.E FE	110,000		103.1470	110,000	110,000	.0	.0	.0	.0	3.800	3.800	AO	1,045	4,180	07/17/2013	10/01/2023
051249-HB-9	AUGUSTA GA WTR & SEW REV				.1.E FE	400,000		103.1470	400,000	400,000	.0	.0	.0	.0	3.800	3.799	AO	3,800	15,200	07/17/2013	10/01/2023
052414-RX-9	AUSTIN TEX ELEC UTIL SYS REV		1		.1.C FE	150,000		108.7950	150,000	150,000	.0	.0	.0	.0	3.087	3.087	MN	.592	4,631	05/23/2019	11/15/2031
052414-TD-1	AUSTIN TEX ELEC UTIL SYS REV		1,2		.1.C FE	375,000		104.8820	375,000	375,000	.0	.0	.0	.0	2.685	2.685	MN	1,287	10,069	07/31/2019	11/15/2030
072024-WIS-7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		1		.1.C FE	500,000		103.0260	515,130	500,000	.0	.0	.0	.0	2.574	2.574	AO	3,218	12,870	09/20/2019	04/01/2031
190760-HE-1	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL				.1.A FE	791,586		100.0000	760,000	760,000	.0	(5,618)	.0	.0	2.700	1.950	JJ	10,260	20,520	02/04/2016	01/01/2022
190760-HF-8	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL				.1.A FE	1,000,000		101.2680	1,000,000	1,000,000	.0	.0	.0	.0	2.800	2.800	JJ	14,000	28,000	08/25/2015	07/01/2022
194284-AG-0	COLLEGE PK BUSINESS & INDL DEV AUTH GA E	2			.1.D FE	272,098		100.3210	250,000	250,290	.0	(3,408)	.0	.0	4.500	3.101	FA	4,688	11,250	12/19/2014	02/01/2022
199112-KX-0	COLUMBUS GA BLDG AUTH LEASE REV	2			.1.C FE	481,933		101.6180	477,605	473,462	.0	(3,385)	.0	.0	3.000	2.251	JJ	7,050	14,100	06/12/2019	01/01/2025
199144-WY-8	COLUMBUS GA WTR & SEW REV				.1.C FE	300,000		106.2140	300,000	300,000	.0	.0	.0	.0	2.544	2.544	MN	1,272	7,632	11/20/2019	05/01/2028
207750-WI-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN				.1.A FE	50,000		103.9200	50,000	50,000	.0	.0	.0	.0	2.900	2.899	MN	.185	1,450	04/24/2019	05/15/2024
259561-PH-5	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W	1			.1.C FE	500,000		117.2100	586,050	500,000	.0	.0	.0	.0	5.345	5.344	MS	8,908	26,725	08/20/2010	09/01/2030
261172-NK-2	DOWNTOWN SAVANNAH AUTH GA REV				.1.B FE	890,000		102.9600	890,000	890,000	.0	.0	.0	.0	2.650	2.650	FA	9,827	23,585	11/18/2016	08/01/2023
261172-NL-0	DOWNTOWN SAVANNAH AUTH GA REV				.1.B FE	915,000		104.2480	915,000	915,000	.0	.0	.0	.0	2.750	2.750	FA	10,484	25,163	11/18/2016	08/01/2024
261172-QD-5	DOWNTOWN SAVANNAH AUTH GA REV				.1.B FE	730,149		113.7230	700,000	721,216	.0	(2,821)	.0	.0	4.000	3.481	FA	11,667	28,000	09/14/2018	08/01/2028
270618-DS-7	EAST BATON ROUGE LA SEW COMMV REV	1			.1.D FE	753,390		104.5310	750,000	750,872	.0	(398)	.0	.0	3.300	3.242	FA	10,313	24,750	12/10/2014	02/01/2024
270618-GO-8	EAST BATON ROUGE LA SEW COMMV REV	1			.1.D FE	250,000		98.0460	245,115	250,000	.0	.0	.0	.0	1.643	1.643	FA	1,711	3,914	07/31/2020	02/01/2029
270618-GR-6	EAST BATON ROUGE LA SEW COMMV REV	1			.1.D FE	250,000		97.4560	243,640	250,000	.0	.0	.0	.0	1.693	1.693	FA	1,764	4,033	07/31/2020	02/01/2030
29270C-YQ-2	ENERGY NORTHWEST WASH ELEC REV	1			.1.C FE	300,000		101.2880	303,864	300,000	.0	.0	.0	.0	2.953	2.952	JJ	4,430	8,859	08/16/2012	07/01/2022
403720-DZ-5	GIWINNETT CNTY GA DEV AUTH REV				.1.A FE	397,909		102.5110	384,667	387,306	.0	(2,252)	.0	.0	3.000	2.390	JJ	5,775	11,550	01/13/2017	01/01/2023
403720-HA-6	GIWINNETT CNTY GA DEV AUTH REV	2			.1.A FE	486,355		111.4770	557,385	500,000	.0	344	.0	.0	4.140	4.319	MS	6,900	20,700	11/07/2018	09/01/2043
451174-AD-8	IDAHO ENERGY RES AUTH TRANSMISSION FACS	1			.1.C FE	200,000		107.6870	215,374	200,000	.0	.0	.0	.0	2.952	2.952	MS	1,968	5,904	09/12/2017	09/01/2028
47770V-AY-6	JOBOSHO BEVERAGE SYS OHIO STATEWIDE LIQ	1			.1.D FE	105,548		110.6630	100,000	104,166	.0	(521)	.0	.0	3.985	3.313	JJ	1,993	3,985	04/03/2019	01/01/2029
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	2			.1.A FE	196,876		101.1630	199,166	196,876	.0	.0	.0	.0	3.050	3.050	MON	.500	6,005	07/22/2015	12/01/2038
54627D-BW-0	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	2			.1.A FE	247,285		100.7450	249,127	247,285	.0	.0	.0	.0	2.100	2.100	MON	.433	5,193	08/25/2016	12/01/2038
54628C-KP-6	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	2			.1.C FE	1,468,530		102.1030	1,429,442	1,456,608	.0	(6,568)	.0	.0	2.452	1.899	JD	2,861	34,328	03/02/2020	12/01/2030
54628C-MK-5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	1			.1.E FE	303,582		99.5070	300,000	303,159	.0	(423)	.0	.0	1.447	1.182	FA	1,809	2,171	06/04/2021	02/01/2026
54628C-WE-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	2			.1.E FE	600,000		97.9110	587,466	600,000	.0	.0	.0	.0	2.075	2.075	AO	4,150	.0	08/05/2021	10/01/2032
546475-TT-1	LOUISIANA ST GAS & FUELS TAX REV		1		.1.D FE	1,000,000		98.9750	1,000,000	1,000,000	.0	.0	.0	.0	1.748	1.748	MN	2,913	17,480	08/21/2020	05/01/2030

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS 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	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 (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
54651R-CW-7	LOUISIANA ST UNCLAIMED PPTY SPL REV			1	1.E FE	1,000,000	.97,7170	.977,170	1,000,000	1,000,000	.0	.0	.0	.0	1.879	1.879	MS	6,263	9,238	02/04/2021	09/01/2031
54651R-DK-2	LOUISIANA ST UNCLAIMED PPTY SPL REV			1	1.E FE	1,000,940	.97,8030	.978,030	1,000,000	1,000,872	.0	(68)	.0	.0	1.879	1.869	MS	6,263	9,238	02/08/2021	09/01/2031
574297-DY-0	MARYLAND ST STAD AUTH SPORTS FACS LEASE			1	1.B FE	250,000	106.9650	267,413	250,000	250,000	.0	.0	.0	.0	3.121	3.121	MS	2,601	7,803	05/08/2019	03/01/2028
59447T-XS-7	MICHIGAN FIN AUTH REV			1	1.D FE	300,000	104.8440	314,532	300,000	300,000	.0	.0	.0	.0	2.734	2.734	JD	684	8,202	12/05/2019	12/01/2027
64767T-AF-0	NEW ORLEANS NAVY HOUSING LLC			1	1.E FE	700,000	103.0260	.721,182	700,000	700,000	.0	.0	.0	.0	4.314	4.314	MON	1,342	30,198	01/12/2012	12/15/2029
67760H-MZ-1	OHIO ST TPK COMM TPK REV			2	1.E FE	250,000	101.6000	254,000	250,000	250,000	.0	.0	.0	.0	2.451	2.451	FA	2,315	6,128	01/29/2020	02/15/2031
68607V-Z6-5	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.C FE	335,000	102.2060	342,390	335,000	335,000	.0	.0	.0	.0	2.455	2.455	AO	2,056	8,224	03/28/2019	04/01/2023
68607V-Z9-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE			1	1.C FE	165,000	105.3760	.173,870	165,000	165,000	.0	.0	.0	.0	2.715	2.715	AO	1,120	4,480	03/28/2019	04/01/2026
70360P-EP-2	PAULDING CNTY GA WTR & SEW REV			2	1.D FE	775,328	108.8060	.816,045	750,000	.763,053	.0	(2,458)	.0	.0	3.000	2.620	JD	1,875	22,500	09/14/2016	12/01/2033
709235-P3-3	PENNSYLVANIA ST UNIV			1	1.C FE	130,000	100.8780	.131,141	130,000	130,000	.0	.0	.0	.0	2.209	2.209	MS	.957	2,872	02/05/2020	09/01/2029
709235-P3-3	PENNSYLVANIA ST UNIV	SD		1	1.C FE	250,000	100.8780	.252,195	250,000	250,000	.0	.0	.0	.0	2.209	2.209	MS	1,841	5,523	02/05/2020	09/01/2029
759136-VG-6	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	300,000	.97,6350	.292,905	300,000	300,000	.0	.0	.0	.0	1.837	1.837	MM	919	3,521	02/19/2021	11/01/2031
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	294,612	.97,3140	.291,942	300,000	294,950	.0	.338	.0	.0	1.967	2.142	MM	984	3,770	03/09/2021	11/01/2032
773038-DN-1	ROCKDALE CNTY GA WTR & SEW AUTH REV			2	1.C FE	185,955	103.1600	206,320	200,000	197,539	.0	1,567	.0	.0	2.860	3.711	JJ	2,860	5,720	07/25/2013	07/01/2023
80036R-AZ-3	SANDY SPRINGS GA PUB FACS AUTH REV			1	1.B FE	254,670	103.9400	.259,850	250,000	251,361	.0	(565)	.0	.0	2.250	2.010	MM	938	5,625	10/21/2015	05/01/2024
80168A-BY-2	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1	1.B FE	125,000	103.9300	.129,913	125,000	125,000	.0	.0	.0	.0	2.649	2.649	JD	.276	3,311	04/10/2019	06/01/2024
80168A-BZ-9	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1	1.B FE	250,000	105.1040	.262,760	250,000	250,000	.0	.0	.0	.0	2.782	2.782	JD	580	6,955	04/10/2019	06/01/2025
80168A-CA-3	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1	1.B FE	175,000	105.9790	.185,463	175,000	175,000	.0	.0	.0	.0	2.852	2.852	JD	416	4,991	04/10/2019	06/01/2026
810489-WJ-9	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX			1	1.B FE	500,000	.97,3720	.486,860	500,000	500,000	.0	.0	.0	.0	1.556	1.556	JJ	3,890	2,896	01/22/2021	07/01/2031
82707B-DT-3	SILICON VY CLEAN WTR CALIF WASTEWTR REV			1,2	1.C FE	500,000	.99,9250	.499,625	500,000	500,000	.0	.0	.0	.0	1.962	1.962	FA	4,088	3,679	03/03/2021	08/01/2031
85232S-AB-5	ST CHARLES PARISH LA GULF OPPORTUNITY ZO			1	2.B FE	408,708	101.4660	.405,864	400,000	401,285	.0	(3,106)	.0	.0	4.000	3.186	JD	1,333	16,000	03/07/2014	12/01/2040
86932U-CG-8	SUSTAINABLE ENERGY UTIL INC DEL ENERGY E			1	1.C FE	150,000	102.4810	.153,722	150,000	150,000	.0	.0	.0	.0	2.294	2.294	MS	1,013	3,441	04/30/2020	09/15/2028
88213A-HM-0	TEXAS A & M UNIV REVS			1	1.A FE	203,496	105.8140	.211,628	200,000	202,018	.0	(564)	.0	.0	3.031	2.716	MM	.775	6,062	04/18/2019	05/15/2025
91417K-3C-3	UNIVERSITY COLO ENTERPRISE SYS REV			1	1.B FE	100,000	106.8250	.106,825	100,000	100,000	.0	.0	.0	.0	2.756	2.756	JD	.230	2,756	07/10/2019	06/01/2031
914437-UQ-9	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	205,000	104.5120	.214,250	205,000	205,000	.0	.0	.0	.0	2.997	2.997	MM	1,024	6,144	01/09/2020	11/01/2034
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M			1	1.B FE	146,833	102.1560	.149,999	146,833	146,833	.0	.0	.0	.0	3.250	3.237	MON	398	4,772	03/11/2013	08/25/2042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						25,594,774	XXX	26,146,608	25,420,994	25,493,099	0	(29,298)	0	0	XXX	XXX	XXX	190,537	648,298	XXX	XXX
31323A-BM-3	FH T65444 - RMBS			4	1.A	124,705	102.1388	.128,477	125,786	124,767	.0	(266)	.0	.0	3.000	3.258	MON	.314	3,774	10/26/2017	11/01/2047
3136AA-XU-4	FNR 2012-133 EB - CMO/RMBS			4	1.A	404,500	104.4736	.417,894	400,000	402,271	.0	(685)	.0	.0	3.000	2.858	MON	1,000	12,000	09/01/2017	12/25/2032
3136AH-HB-4	FNR 2013-130 A - CMO/RMBS			4	1.A	47,534	104.9517	.50,344	47,969	47,567	.0	(78)	.0	.0	3.000	3.189	MON	120	1,439	01/09/2014	01/25/2044
3137AH-2W-7	FHR 3936 AB - CMO/RMBS			4	1.A	213,257	103.1026	.215,694	209,203	209,828	.0	(151)	.0	.0	3.000	2.780	MON	523	6,276	01/18/2012	10/15/2026
3138WA-RA-7	FN AS1380 - RMBS			4	1.A	15,584	110.2312	.15,906	14,430	16,210	.0	.273	.0	.0	4.500	1.532	MON	54	649	08/14/2014	12/01/2043
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	268,890	101.8410	.273,840	268,890	268,890	.0	.0	.0	.0	2.875	2.875	MON	644	7,731	04/18/2017	11/01/2038
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,074,470	XXX	1,102,155	1,066,278	1,069,533	0	(907)	0	0	XXX	XXX	XXX	2,656	31,869	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						26,669,244	XXX	27,248,764	26,487,272	26,562,632	0	(30,205)	0	0	XXX	XXX	XXX	193,192	680,167	XXX	XXX
02580M-EG-0	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	299,331	100.1693	.300,508	300,000	299,977	.0	138	.0	.0	2.700	2.747	MS	2,655	8,100	02/28/2017	03/03/2022
03076C-AG-1	AMERIPRISE FINANCIAL INC			1	1.G FE	149,484	106.7662	.160,149	150,000	149,843	.0	.53	.0	.0	3.700	3.740	AO	5,550	1,172	09/15/2014	10/15/2024
037833-CJ-7	APPLE INC	SD		1,2	1.B FE	200,000	108.5945	.217,189	200,000	200,000	.0	.0	.0	.0	3.350	3.350	FA	2,643	6,700	02/02/2017	02/09/2027
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	199,836	104.5145	.209,029	200,000	199,933	.0	23	.0	.0	2.850	2.862	AO	1,029	5,700	10/23/2017	10/26/2024
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	199,966	123.2755	.246,551	200,000	199,984	.0	.0	.0	.0	4.450	4.451	MS	2,621	8,900	03/06/2013	03/15/2043
126408-HB-2	CSX CORP	SD		1,2	2.A FE	299,745	105.2026	.315,608	300,000	299,927	.0	.27	.0	.0	3.400	3.410	FA	4,250	10,200	07/16/2014	08/01/2024
141781-BQ-6	CARGILL INC			1,2	1.F FE	290,037	.95,6998	.287,099	300,000	290,799	.0	.762	.0	.0	1.700	2.072	FA	2,111	2,550	02/25/2021	02/02/2031
14913Q-2T-5	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	199,904	100.3676	.200,735	200,000	199,995	.0	.31	.0	.0	2.950	2.966	FA	2,049	5,900	02/19/2019	02/26/2022
16876A-AB-0	CHILDRENS HOSPITAL MEDICAL CENTER			1,2	1.C FE	500,000	103.8241	.519,120	500,000	500,000	.0	.0	.0	.0	2.853	2.853	MM	1,823	14,265	11/02/2016	11/15/2026
172967-LO-2	CITIGROUP INC			1,2	1.G FE	298,998	101.5750	.304,725	300,000	299,829	.0	.204	.0	.0	2.700	2.771	AO	1,440	8,100	10/23/2017	10/27/2022
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO			1,2	2.B FE	249,260	106.5455	.266,364	250,000	249,533	.0	.66	.0	.0	3.500	3.534	AO	2,188	8,750	10/02/2017	04/01/2028
200339-DX-4	COMERICA BANK			1	2.A FE	260,813	108.1396	.270,349	250,000	254,942	.0	(1,384)	.0	.0	4.000	3.383	JJ	4,278	10,000	06/27/2017	07/27/2025
202740-KB-4	COMMONWEALTH BANK OF AUSTRALIA	C		1	1.D FE	199,882	105.3288	.210,658	200,000	199,941	.0	23	.0	.0	3.350	3.363	JD	503	6,700	02/25/2019	06/04/2024
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	149,582	104.3952	.156,593	150,000	149,834	.0	.59	.0	.0	3.200	3.244	MS	1,600	4,800	02/25/2017	09/01/2024
26443C-AH-6	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.C FE	300,000	101.3606	.304,082	300,000	300,000	.0	.0	.0	.0	2.552	2.552	JD	.638	7,656	01/08/2020	06/01/2029
278265-AE-3	MORGAN STANLEY			1,2	2.A FE	306,393	107.6063	.322,819	300,000	303,608	.0	(651)	.0	.0	3.500	3.239	AO	2,479	10,500	06/07/2017	04/06/2027

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS 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	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
29364G-AJ-2	ENTERGY CORP			1,2	2.B FE	320,705	104.3342	350,563	336,000	327,862	0	1,580	0	0	2.950	3.518	MS	3,304	9,912	02/28/2017	09/01/2026
29364W-BH-0	ENTERGY LOUISIANA LLC			1,2	1.F FE	497,420	99.8262	499,131	500,000	497,610	0	190	0	0	2.350	2.402	JD	522	8,976	03/04/2021	06/15/2032
29717P-AQ-0	ESSEX PORTFOLIO LP			1,2	2.A FE	198,572	106.0970	212,194	200,000	199,231	0	164	0	0	3.375	3.472	AO	1,425	6,750	10/27/2017	04/15/2026
30161M-AR-4	EXELON GENERATION COMPANY LLC			1,2	2.B FE	253,735	100.3090	250,773	250,000	250,119	0	(954)	0	0	3.400	3.008	MS	2,503	8,500	01/09/2018	03/15/2022
31428X-BF-2	FEDEX CORP			1,2	2.B FE	149,694	106.7088	160,063	150,000	149,861	0	30	0	0	3.250	3.273	AO	1,219	4,875	03/21/2016	04/01/2026
31677A-AB-0	FIFTH THIRD BANK NA (OHIO)			2	2.A FE	208,542	107.9089	215,818	200,000	203,955	0	(881)	0	0	3.850	3.333	MS	2,267	7,700	05/11/2016	03/15/2026
349553-AM-9	FORTIS INC	C		1,2	2.C FE	295,834	104.1519	312,456	300,000	297,714	0	438	0	0	3.055	3.229	AO	2,215	9,165	07/07/2017	10/04/2026
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1.G FE	298,848	103.3343	310,003	300,000	299,669	0	232	0	0	3.375	3.458	MN	1,294	10,125	05/08/2018	05/15/2023
39138Q-AA-3	GREAT-WEST LIFE&CO FINANCE 2018 LP			1,2	1.F FE	199,348	113.1164	226,233	200,000	199,561	0	59	0	0	4.047	4.086	MN	989	8,094	05/15/2018	05/17/2028
423012-AF-0	HEINEKEN NV	C		1,2	2.A FE	298,056	107.7609	323,283	300,000	298,813	0	172	0	0	3.500	3.573	JJ	4,433	10,500	03/20/2017	01/29/2028
49327M-2U-7	KEYBANK NA			1	1.G FE	249,955	103.0747	257,687	250,000	249,992	0	7	0	0	3.375	3.378	MS	2,672	8,438	02/28/2018	03/07/2023
494368-BU-6	KIMBERLY-CLARK CORP			1	1.F FE	188,702	105.7744	211,549	200,000	193,367	0	1,467	0	0	2.750	3.623	FA	2,078	5,500	09/07/2018	02/15/2026
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO	SD		2	1.G FE	249,720	104.4995	261,249	250,000	249,905	0	29	0	0	2.900	2.913	FA	2,920	7,250	02/03/2015	02/06/2025
58013M-FE-9	MCDONALD'S CORP			1,2	2.A FE	149,943	102.9502	154,425	150,000	149,987	0	10	0	0	3.350	3.357	AO	1,256	5,025	03/14/2018	04/01/2023
589331-AT-4	MERCK & CO INC			1,2	1.E FE	249,913	100.8768	252,192	250,000	249,994	0	8	0	0	2.400	2.404	MS	1,767	6,000	09/11/2012	09/15/2022
59156R-BH-0	METLIFE INC	SD		1	1.G FE	250,585	105.5636	263,909	250,000	250,157	0	(65)	0	0	3.600	3.571	AO	2,025	9,000	04/08/2014	04/10/2024
65364U-AB-2	NIAGARA MOHAWK POWER CORP			1	2.A FE	206,462	101.7093	203,419	200,000	200,981	0	(1,062)	0	0	2.721	2.171	MN	499	5,442	07/28/2016	11/28/2022
65557C-AY-9	NORDEA BANK ABP	C		1	1.F FE	249,960	104.4251	261,063	250,000	249,995	0	23	0	0	3.750	3.739	FA	3,151	9,375	08/23/2018	08/30/2023
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	249,868	107.1028	267,757	250,000	249,934	0	10	0	0	3.250	3.255	JJ	3,747	8,125	10/10/2017	01/15/2028
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	299,215	104.4073	313,222	300,000	299,710	0	84	0	0	2.950	2.981	AO	2,213	8,850	10/22/2015	04/01/2025
709599-AY-0	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	247,555	101.9224	254,806	250,000	249,425	0	465	0	0	2.700	2.897	MS	2,006	6,750	10/24/2017	03/14/2023
714264-AM-0	PERNOD RICARD SA	C		1,2	2.A FE	298,326	106.8669	320,601	300,000	299,193	0	166	0	0	3.250	3.316	JD	623	9,750	06/01/2016	06/08/2026
74460D-AC-3	PUBLIC STORAGE			1,2	1.F FE	200,000	107.4553	214,911	200,000	200,000	0	0	0	0	3.094	3.094	MS	1,822	6,188	09/13/2017	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1,2	1.F FE	99,998	109.0272	109,027	100,000	100,003	0	0	0	0	3.385	3.385	MN	564	3,385	04/10/2019	05/01/2029
78355H-KD-0	RYDER SYSTEM INC			1,2	2.B FE	249,593	100.1749	250,437	250,000	249,986	0	84	0	0	2.800	2.834	MS	2,333	7,000	02/16/2017	03/01/2022
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.F FE	304,794	107.2298	321,689	300,000	302,746	0	(498)	0	0	3.300	3.101	AO	2,475	9,900	08/21/2017	04/01/2027
85434V-AB-4	STANFORD HEALTH CARE			1,2	1.D FE	150,000	107.5541	161,331	150,000	150,000	0	0	0	0	3.310	3.310	FA	1,876	4,965	03/25/2020	08/15/2030
85440K-AB-0	LELAND STANFORD JUNIOR UNIVERSITY			1,2	1.A FE	402,635	107.1810	428,724	400,000	401,983	0	(247)	0	0	3.089	3.011	MN	2,059	12,356	03/22/2019	05/01/2029
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	299,724	107.9309	323,793	300,000	299,856	0	37	0	0	3.800	3.814	FA	4,307	11,400	08/08/2018	08/15/2025
86203H-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L				1.G	761,945	102.0870	777,846	761,945	761,945	0	0	0	0	8.000	7.999	MJSD	2,709	60,956	12/10/2015	12/15/2025
86208H-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI				1.C Z	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	8.000	8.000	MJSD	3,556	0	12/23/2021	12/15/2031
904764-BB-2	UNILEVER CAPITAL CORP			1,2	1.E FE	196,616	106.5831	213,166	200,000	198,323	0	482	0	0	3.375	3.653	MS	1,856	6,750	04/25/2018	03/22/2025
91159H-HC-7	US BANCORP			2	1.F FE	249,825	100.3107	250,777	250,000	249,996	0	18	0	0	3.000	3.007	MS	2,208	7,500	02/28/2012	03/15/2022
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	199,496	106.4541	212,908	200,000	199,759	0	50	0	0	3.450	3.480	JD	575	6,900	05/26/2016	06/01/2026
961214-EC-3	WESTPAC BANKING CORP	C			1.D FE	199,926	104.9179	209,836	200,000	199,970	0	13	0	0	3.300	3.307	FA	2,292	6,600	02/19/2019	02/26/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,028,737	XXX	15,648,416	15,047,945	15,029,747	0	1,457	0	0	XXX	XXX	XXX	107,235	442,372	XXX	XXX
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS			4	1.A	403,980	108.7141	434,856	400,000	402,859	0	(409)	0	0	3.703	3.597	MON	1,234	14,812	02/13/2019	02/12/2052
92939H-AY-1	WFRBS 2014-C23 A5 - CMBS			4	1.A	308,985	106.1120	318,336	300,000	302,435	0	(1,006)	0	0	3.917	3.567	MON	979	11,751	09/18/2014	10/17/2057
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						712,965	XXX	753,192	700,000	705,294	0	(1,414)	0	0	XXX	XXX	XXX	2,214	26,563	XXX	XXX
34529S-AA-7	FORD 2017-REV2 A - ABS			4	1.A FE	299,967	101.2670	303,801	300,000	299,995	0	7	0	0	2.360	2.374	MON	315	7,080	09/13/2017	03/15/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						299,967	XXX	303,801	300,000	299,995	0	7	0	0	XXX	XXX	XXX	315	7,080	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						16,041,669	XXX	16,705,410	16,047,945	16,035,037	0	49	0	0	XXX	XXX	XXX	109,764	476,015	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						60,798,257	XXX	62,493,740	60,193,939	60,527,688	0	(84,257)	0	0	XXX	XXX	XXX	477,373	1,608,095	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						3,250,506	XXX	3,244,475	3,171,551	3,244,881	0	1,049	0	0	XXX	XXX	XXX	6,886	71,863	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS 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	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
7899999. Total - Commercial Mortgage-Backed Securities						712,965	XXX	753,192	700,000	705,294	0	(1,414)	0	0	XXX	XXX	XXX	2,214	26,563	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						299,967	XXX	303,801	300,000	299,995	0	7	0	0	XXX	XXX	XXX	315	7,080	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						65,061,695	XXX	66,795,209	64,365,490	64,777,859	0	(84,616)	0	0	XXX	XXX	XXX	486,787	1,713,602	XXX	XXX

[illegible]

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned
N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned
N O N E

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS 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
36179W-BY-3	G2 MA7255 - RMBS		05/25/2021	INL		204,741	197,118	.0
36179W-NE-4	G2 MA7589 - RMBS		09/23/2021	BARCLAYS CAPITAL INC		257,720	249,174	.946
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		07/01/2021	Morgan Stanley		305,438	300,000	.483
91282C-BL-4	UNITED STATES TREASURY		02/12/2021	B.A. Securities Inc.		496,875	500,000	.16
91282C-CB-5	UNITED STATES TREASURY		05/19/2021	BARCLAYS CAPITAL INC		498,652	500,000	.132
91282C-CS-8	UNITED STATES TREASURY		08/25/2021	B.A. Securities Inc.		297,387	300,000	.122
0599999. Subtotal - Bonds - U.S. Governments						2,060,812	2,046,292	1,100
373385-FX-6	GEORGIA ST		06/22/2021	SALOMON BROTHERS INC		96,541	100,000	.536
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						96,541	100,000	.536
346604-LN-9	FORSYTH CNTY GA SCH DIST		11/17/2021	SALOMON BROTHERS INC		690,000	690,000	.0
446222-UV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST		05/13/2021	WELLS FARGO SECURITIES LLC		500,000	500,000	.0
64763F-ZV-4	NEW ORLEANS LA		10/08/2021	STIEBERT BRANDFORD SHANK		500,000	500,000	.0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,690,000	1,690,000	.0
54628C-MK-5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		06/04/2021	RAMIREZ & CO.		303,582	300,000	1,531
54628C-WE-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		08/05/2021	RAYMOND JAMES & ASSOCIATES		600,000	600,000	.0
54651R-CW-7	LOUISIANA ST UNCLAIMED PPTY SPL REV		02/04/2021	TORONTO DOMINION SECS USA INC		1,000,000	1,000,000	.0
54651R-DK-2	LOUISIANA ST UNCLAIMED PPTY SPL REV		02/08/2021	TORONTO DOMINION SECS USA INC		1,000,940	1,000,000	.0
759136-VG-6	REGIONAL TRANSN DIST COLO SALES TAX REV		02/19/2021	GOLDMAN		300,000	300,000	.0
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV		03/09/2021	GOLDMAN		294,612	300,000	.0
810489-WJ-9	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX		01/22/2021	WELLS FARGO SECURITIES LLC		500,000	500,000	.0
82707B-DT-3	SILICON VY CLEAN WTR CALIF WASTEWTR REV		03/03/2021	JP Morgan Securities LLC		500,000	500,000	.0
3199999. Subtotal - Bonds - U.S. Special Revenues						4,499,134	4,500,000	1,531
141781-BQ-6	CARGILL INC		02/25/2021	MITSUBISHI UFJ SECURITIES		290,037	300,000	.411
29364W-BH-0	ENTERGY LOUISIANA LLC		03/04/2021	MITSUBISHI UFJ SECURITIES		497,420	500,000	.0
86208F-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI		12/23/2021	DIRECT		2,000,000	2,000,000	.0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,787,457	2,800,000	.411
8399997. Total - Bonds - Part 3						11,133,944	11,136,292	3,578
8399998. Total - Bonds - Part 5						600,000	600,000	.0
8399999. Total - Bonds						11,733,944	11,736,292	3,578
8999997. Total - Preferred Stocks - Part 3						0	XXX	.0
8999998. Total - Preferred Stocks - Part 5						0	XXX	.0
8999999. Total - Preferred Stocks						0	XXX	.0
9799997. Total - Common Stocks - Part 3						0	XXX	.0
9799998. Total - Common Stocks - Part 5						0	XXX	.0
9799999. Total - Common Stocks						0	XXX	.0
9899999. Total - Preferred and Common Stocks						0	XXX	.0
9999999 - Totals						11,733,944	XXX	3,578

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS 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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ 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 Con- tractual Maturity Date
36179R-M4-8	G2 MA3079 - RMBS		12/01/2021	Paydown		72,913	72,913	77,288	76,707	0	(3,794)	0	(3,794)	0	72,913	0	0	0	1,308	09/20/2030
36179V-DN-7	G2 MA6409 - RMBS		12/01/2021	Paydown		190,850	190,850	195,949	195,639	0	(4,790)	0	(4,790)	0	190,850	0	0	0	2,530	01/20/2050
36179V-HF-0	G2 MA6530 - RMBS		12/01/2021	Paydown		60,355	60,355	60,411	60,395	0	(41)	0	(41)	0	60,355	0	0	0	458	03/20/2050
36179V-VX-5	G2 MA6930 - RMBS		12/01/2021	Paydown		109,137	109,137	113,451	113,369	0	(4,233)	0	(4,233)	0	109,137	0	0	0	1,491	10/20/2050
36179V-Z0-6	G2 MA7051 - RMBS		12/01/2021	Paydown		23,778	23,778	24,803	24,802	0	(1,024)	0	(1,024)	0	23,778	0	0	0	337	12/20/2050
36179W-BY-3	G2 MA7255 - RMBS		12/01/2021	Paydown		20,948	20,948	21,758	0	0	(810)	0	(810)	0	20,948	0	0	0	190	03/20/2051
36179W-NE-4	G2 MA7589 - RMBS		12/01/2021	Paydown		2,538	2,538	2,625	0	0	(87)	0	(87)	0	2,538	0	0	0	8	09/20/2051
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		12/01/2021	Paydown		84,512	84,512	85,489	85,291	0	(779)	0	(779)	0	84,512	0	0	0	2,436	10/20/2045
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		12/01/2021	Paydown		6,624	6,624	6,744	0	0	(120)	0	(120)	0	6,624	0	0	0	35	07/20/2051
912828-Z0-6	UNITED STATES TREASURY		12/09/2021	MORGAN STANLEY CO		280,535	300,000	296,004	296,226	0	369	0	369	0	296,596	0	(16,061)	(16,061)	2,020	05/15/2030
0599999. Subtotal - Bonds - U.S. Governments						852,190	871,655	884,524	852,430	0	(15,307)	0	(15,307)	0	868,251	0	(16,061)	(16,061)	10,814	XXX
373384-NZ-5	GEORGIA ST		11/01/2021	Call @ 100.00		60,000	60,000	59,909	59,968	0	5	0	5	0	59,973	0	27	27	2,702	11/01/2025
546415-Z6-0	LOUISIANA ST		08/01/2021	Maturity @ 100.00		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,978	08/01/2021
649791-GW-4	NEW YORK ST		12/15/2021	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,500	12/15/2021
68608K-NE-4	OREGON ST		08/02/2021	Call @ 100.00		80,000	80,000	82,767	80,861	0	(130)	0	(130)	0	80,731	0	(731)	(731)	4,594	08/01/2024
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						590,000	590,000	592,676	590,829	0	(125)	0	(125)	0	590,704	0	(704)	(704)	18,773	XXX
450812-VP-4	IBERIA PARISH LA PARISHWIDE SCH DIST		03/01/2021	Call @ 100.00		275,000	275,000	269,338	274,717	0	283	0	283	0	275,000	0	0	0	5,913	03/01/2025
54438C-Y0-9	LOS ANGELES CALIF CMNTY COLLEGE DIST		12/03/2021	PIPER JAFFRAY		200,684	200,000	209,998	209,993	0	(897)	0	(897)	0	209,095	0	(8,411)	(8,411)	5,022	08/01/2033
631294-3V-5	NASHUA N H		01/15/2021	Maturity @ 100.00		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,316	01/15/2021
64763F-QY-8	NEW ORLEANS LA		12/01/2021	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	15,750	12/01/2021
64763F-VZ-9	NEW ORLEANS LA		10/08/2021	PIPER JAFFRAY		500,750	500,000	515,680	502,853	0	(2,434)	0	(2,434)	0	500,419	0	331	331	8,667	12/01/2021
68666P-AA-4	ORLEANS PARISH LA SCH BRD REV		02/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,014,860	2,000,165	0	(165)	0	(165)	0	2,000,000	0	0	0	44,000	02/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,776,434	3,775,000	3,809,876	3,787,728	0	(3,214)	0	(3,214)	0	3,784,514	0	(8,080)	(8,080)	83,667	XXX
196479-VN-6	COLORADO HSG & FIN AUTH		05/03/2021	Call @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	245	09/01/2041
31323A-BM-3	FH T65444 - RMBS		12/01/2021	Paydown		144,570	144,570	143,327	143,705	0	865	0	865	0	144,570	0	0	0	1,889	11/01/2047
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		12/01/2021	Paydown		43,824	43,824	43,427	43,529	0	295	0	295	0	43,824	0	0	0	626	01/25/2044
3137AH-ZW-7	FHR 3936 AB - CMO/RMBS		12/01/2021	Paydown		113,936	113,936	116,144	114,358	0	(421)	0	(421)	0	113,936	0	0	0	1,664	10/15/2026
3138WA-RA-7	FN AS1380 - RMBS		12/01/2021	Paydown		9,105	9,105	9,834	10,057	0	(952)	0	(952)	0	9,105	0	0	0	175	12/01/2043
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2021	Call @ 100.00		58,827	58,827	58,827	58,827	0	0	0	0	0	58,827	0	0	0	904	12/01/2038
54627D-BW-0	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2021	Call @ 100.00		84,992	84,992	84,992	84,992	0	0	0	0	0	84,992	0	0	0	923	12/01/2038
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2021	Paydown		99,749	99,749	99,749	99,749	0	0	0	0	0	99,749	0	0	0	1,633	11/01/2038
57586N-MP-3	MASSACHUSETTS ST HSG FIN AGY		06/01/2021	Maturity @ 100.00		25,000	25,000	25,191	25,012	0	(12)	0	(12)	0	25,000	0	0	0	422	06/01/2021
647677-AF-0	NEW ORLEANS NAVY HOUSING LLC		05/17/2021	Call @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,798	12/15/2029
704668-DF-6	PEACHTREE CITY GA WTR & SEW AUTH SWR SYS		03/01/2021	Maturity @ 100.00		500,000	500,000	476,885	499,455	0	545	0	545	0	500,000	0	0	0	5,375	03/01/2021
91412G-F5-9	UNIVERSITY CALIF REVS		03/10/2021	Call @ 100.00		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	2,441	05/15/2021
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		12/01/2021	Paydown		42,999	42,999	42,999	42,999	0	0	0	0	0	42,999	0	0	0	770	08/25/2042
3199999. Subtotal - Bonds - U.S. Special Revenues						1,648,003	1,648,003	1,626,376	1,647,683	0	320	0	320	0	1,648,003	0	0	0	18,865	XXX
055451-AL-2	BHP BILLITON FINANCE (USA) LTD	C	11/21/2021	Maturity @ 100.00		250,000	250,000	249,143	249,901	0	99	0	99	0	250,000	0	0	0	8,125	11/21/2021
126650-CT-5	CVS HEALTH CORP		06/01/2021	Maturity @ 100.00		300,000	300,000	299,163	299,928	0	72	0	72	0	300,000	0	0	0	3,188	06/01/2021
14042E-3V-4	CAPITAL ONE (NEW YORK BRANCH) NA		06/23/2021	Call @ 100.00		250,000	250,000	249,295	249,940	0	51	0	51	0	249,991	0	9	9	6,760	07/23/2021
14149Y-AV-0	CARDINAL HEALTH INC		06/15/2021	Call @ 100.00		308,607	300,000	299,637	299,945	0	17	0	17	0	299,962	0	38	38	13,407	06/15/2022
46647P-BU-9	JPMORGAN CHASE & CO		12/02/2021	SALOMON BROTHERS INC		94,453	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(5,547)	(5,547)	1,847	11/19/2031
494550-BC-9	KINDER MORGAN ENERGY PARTNERS LP		03/01/2021	Maturity @ 100.00		500,000	500,000	516,950	500,326	0	(326)	0	(326)	0	500,000	0	0	0	14,500	03/01/2021
776743-AC-0	ROPER TECHNOLOGIES INC		11/15/2021	Call @ 100.00		200,000	200,000	199,686	199,938	0	57	0	57	0	199,995	0	5	5	5,133	12/15/2021
86202*-AE-5	STONEHENGE CAPITAL FUND NORTH CAROLINA V		10/15/2021	Various		50,483	50,483	50,483	50,483	0	0	0	0	0	50,483	0	0	0	2,944	10/15/2021
86203H-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		12/15/2021	Paydown		180,900	180,900	180,900	180,900	0	0	0	0	0	180,900	0	0	0	8,145	12/15/2025
89152U-AF-9	TOTAL CAPITAL SA	C	01/28/2021	Maturity @ 100.00		350,000	350,000	347,368	349,977	0	23	0	23	0	350,000	0	0	0	7,219	01/28/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,484,443	2,481,383	2,492,624	2,481,338	0	(8)	0	(8)	0	2,481,331	0	(5,494)	(5,494)	71,268	XXX
8399997. Total - Bonds - Part 4						9,351,070	9,366,041	9,406,076	9,360,008	0	(18,333)	0	(18,333)	0	9,372,803	0	(30,339)	(30,339)	203,387	XXX
8399998. Total - Bonds - Part 5						579,244	600,000	600,000	0	0	0	0	0	0	600,000	0	(20,756)	(20,756)	6,047	XXX
8399999. Total - Bonds						9,930,314	9,966,041	10,006,076	9,360,008	0	(18,333)	0	(18,333)	0	9,972,803	0	(51,09			

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS 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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ 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 Con- tractual Maturity Date
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						9,930,314	XXX	10,006,076	9,360,008	0	(18,333)	0	(18,333)	0	9,972,803	0	(51,095)	(51,095)	209,435	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 5

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

[illegible]

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

SCHEDULE E - PART 1 - CASH

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR											
1.	January.....	1,383,382	4.	April.....	887,518	7.	July.....	409,327	10.	October.....	243,351
2.	February.....	2,647,424	5.	May.....	716,263	8.	August.....	700,546	11.	November.....	1,021,332
3.	March.....	728,654	6.	June.....	637,167	9.	September.....	277,383	12.	December.....	417,161

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

NONE

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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	B. PROPERTY & CASUALTY RESERVE	0	0	112,691	129,643
5. California	CA	B. WORKER'S COMPENSATION	0	0	110,000	113,462
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE	B. PROPERTY & CASUALTY RESERVE	0	0	97,657	106,958
9. District of Columbia	DC		0	0	0	0
10. Florida	FL		0	0	0	0
11. Georgia	GA	B. PROPERTY & CASUALTY RESERVE	0	0	100,000	105,740
12. Hawaii	HI		0	0	0	0
13. Idaho	ID	B. PROPERTY & CASUALTY RESERVE	0	0	278,460	283,926
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	B. PROPERTY & CASUALTY RESERVE	0	0	120,000	125,225
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	B. MULTIPLE	0	0	313,268	319,417
30. New Hampshire	NH	B. FOR BENEFIT OF ALL POLICYHOLDERS	3,040,885	3,259,153	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM	B. PROPERTY & CASUALTY RESERVE	0	0	325,000	347,445
33. New York	NY		0	0	0	0
34. North Carolina	NC	B. PROPERTY & CASUALTY RESERVE	0	0	332,413	346,267
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	B. PROPERTY & CASUALTY RESERVE	0	0	376,909	406,356
39. Pennsylvania	PA		0	0	0	0
40. Rhode Island	RI		0	0	0	0
41. South Carolina	SC	B. PROPERTY & CASUALTY RESERVE	0	0	297,541	285,539
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	B. PROPERTY & CASUALTY RESERVE	0	0	70,990	76,346
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	0	0	686,130	721,324
59. Subtotal	XXX	XXX	3,040,885	3,259,153	3,221,059	3,367,648
DETAILS OF WRITE-INS						
5801. U.S Treasury Notes	B.	Worker's Compensation	0	0	49,614	51,682
5802. U.S Treasury Notes	B.	Worker's Compensation	0	0	149,175	152,103
5803. U.S Treasury Notes	B.	Worker's Compensation	0	0	487,341	517,539
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	686,130	721,324

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets	2
Cash Flow	5
Exhibit of Capital Gains (Losses)	12
Exhibit of Net Investment Income	12
Exhibit of Nonadmitted Assets	13
Exhibit of Premiums and Losses (State Page)	19
Five-Year Historical Data	17
General Interrogatories	15
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Notes To Financial Statements	14
Overflow Page For Write-ins	101
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10
Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D - Section 1	E22
Schedule DB - Part D - Section 2	E23
Schedule DB - Part E	E24
Schedule DB - Verification	SI14
Schedule DL - Part 1	E25
Schedule DL - Part 2	E26
Schedule E - Part 1 - Cash	E27
Schedule E - Part 2 - Cash Equivalents	E28
Schedule E - Part 2 - Verification Between Years	SI15
Schedule E - Part 3 - Special Deposits	E29
Schedule F - Part 1	20
Schedule F - Part 2	21
Schedule F - Part 3	22
Schedule F - Part 4	27
Schedule F - Part 5	28
Schedule F - Part 6	29
Schedule H - Accident and Health Exhibit - Part 1	30
Schedule H - Part 2, Part 3 and 4	31
Schedule H - Part 5 - Health Claims	32

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 1 - Summary	33
Schedule P - Part 1A - Homeowners/Farmowners	35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical	36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical	37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation)	38
Schedule P - Part 1E - Commercial Multiple Peril	39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence	40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made	41
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery)	42
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence	43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made	44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45
Schedule P - Part 1J - Auto Physical Damage	46
Schedule P - Part 1K - Fidelity/Surety	47
Schedule P - Part 1L - Other (Including Credit, Accident and Health)	48
Schedule P - Part 1M - International	49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property	50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability	51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines	52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence	53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made	54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty	55
Schedule P - Part 1T - Warranty	56
Schedule P - Part 2, Part 3 and Part 4 - Summary	34
Schedule P - Part 2A - Homeowners/Farmowners	57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical	57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical	57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation)	57
Schedule P - Part 2E - Commercial Multiple Peril	57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence	58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made	58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence	58
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made	58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	59
Schedule P - Part 2J - Auto Physical Damage	59
Schedule P - Part 2K - Fidelity, Surety	59
Schedule P - Part 2L - Other (Including Credit, Accident and Health)	59
Schedule P - Part 2M - International	59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property	60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability	60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines	60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence	61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made	61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty	61
Schedule P - Part 2T - Warranty	61
Schedule P - Part 3A - Homeowners/Farmowners	62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical	62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical	62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation)	62
Schedule P - Part 3E - Commercial Multiple Peril	62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence	63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made	63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence	63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made	63
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	64
Schedule P - Part 3J - Auto Physical Damage	64
Schedule P - Part 3K - Fidelity/Surety	64
Schedule P - Part 3L - Other (Including Credit, Accident and Health)	64
Schedule P - Part 3M - International	64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property	65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability	65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence	66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made	66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty	66
Schedule P - Part 3T - Warranty	66

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners	67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical	67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical	67
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation)	67
Schedule P - Part 4E - Commercial Multiple Peril	67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence	68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made	68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence	68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made	68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft)	69
Schedule P - Part 4J - Auto Physical Damage	69
Schedule P - Part 4K - Fidelity/Surety	69
Schedule P - Part 4L - Other (Including Credit, Accident and Health)	69
Schedule P - Part 4M - International	69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property	70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability	70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence	71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made	71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty	71
Schedule P - Part 4T - Warranty	71
Schedule P - Part 5A - Homeowners/Farmowners	72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical	73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical	74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation)	75
Schedule P - Part 5E - Commercial Multiple Peril	76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made	78
Schedule P - Part 5F - Medical Professional Liability - Occurrence	77
Schedule P - Part 5H - Other Liability - Claims-Made	80
Schedule P - Part 5H - Other Liability - Occurrence	79
Schedule P - Part 5R - Products Liability - Claims-Made	82
Schedule P - Part 5R - Products Liability - Occurrence	81
Schedule P - Part 5T - Warranty	83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical	84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation)	84
Schedule P - Part 6E - Commercial Multiple Peril	85
Schedule P - Part 6H - Other Liability - Claims-Made	86
Schedule P - Part 6H - Other Liability - Occurrence	85
Schedule P - Part 6M - International	86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property	87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability	87
Schedule P - Part 6R - Products Liability - Claims-Made	88
Schedule P - Part 6R - Products Liability - Occurrence	88
Schedule P - Part 7A - Primary Loss Sensitive Contracts	89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts	91
Schedule P Interrogatories	93
Schedule T - Exhibit of Premiums Written	94
Schedule T - Part 2 - Interstate Compact	95
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule Y - Part 1A - Detail of Insurance Holding Company System	97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	98
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control	99
Statement of Income	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	100
Underwriting and Investment Exhibit Part 1	6
Underwriting and Investment Exhibit Part 1A	7
Underwriting and Investment Exhibit Part 1B	8
Underwriting and Investment Exhibit Part 2	9
Underwriting and Investment Exhibit Part 2A	10
Underwriting and Investment Exhibit Part 3	11