



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT  
FOR THE YEAR ENDED DECEMBER 31, 2022  
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 Bedford, NH, US 03110-5905  
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood 508-853-7200-8557928  
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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 Dennis Francis Kerrigan Jr., Executive Vice President & GC Richard William Lavey, Executive Vice President  
Willard Ty-Lunn Lee, Executive Vice President Denise Maureen Lowsley, Executive Vice President Bryan James Salvatore, Executive Vice President  
Mark Joseph Welzenbach, Executive Vice President

DIRECTORS OR TRUSTEES

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

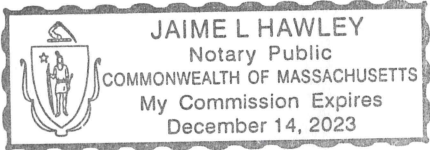
State of Massachusetts SS  
County of Worcester

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 Charles Frederick Cronin Nathaniel William Clarkin  
President Senior Vice President & Secretary Vice President & Treasurer

Subscribed and sworn to before me this 2nd day of February, 2023  
Jaime 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 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D) .....	78,256,157	0	78,256,157	64,777,859
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 (\$ .....357,704 , Schedule E - Part 1), cash equivalents (\$ .....0 , Schedule E - Part 2) and short-term investments (\$ .....0 , Schedule DA) .....	357,704	0	357,704	417,161
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 .....	5,345	0	5,345	1,980
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) .....	78,619,206	0	78,619,206	65,197,000
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	589,278	0	589,278	486,800
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	0	0	0	0
15.2 Deferred premiums, 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 ....	0	0	0	14,927
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 .....	44,357	0	44,357	42,910
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) .....	79,252,841	0	79,252,841	65,741,637
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	79,252,841	0	79,252,841	65,741,637
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 2022 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)) .....	13,836	0
7.2 Net deferred tax liability .....	45,314	43,505
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 \$ .....296,743,209 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) .....	59,150	43,505
27. Protected cell liabilities .....	0	0
28. Total liabilities (Lines 26 and 27) .....	59,150	43,505
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 .....	44,000,000	32,000,000
35. Unassigned funds (surplus) .....	30,193,691	28,698,132
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) .....	79,193,691	65,698,132
38. TOTALS (Page 2, Line 28, Col. 3) .....	79,252,841	65,741,637
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 (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) .....	1,877,268	1,695,197
10. Net realized capital gains (losses) less capital gains tax of \$ .....7,018 (Exhibit of Capital Gains (Losses) ) .....	(7,155)	(42,174)
11. Net investment gain (loss) (Lines 9 + 10) .....	1,870,113	1,653,023
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) .....	1,870,113	1,653,023
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) .....	1,870,113	1,653,023
19. Federal and foreign income taxes incurred .....	372,745	348,231
20. Net income (Line 18 minus Line 19)(to Line 22) .....	1,497,368	1,304,792
CAPITAL AND SURPLUS ACCOUNT		
21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2) .....	65,698,132	64,384,215
22. Net income (from Line 20) .....	1,497,368	1,304,792
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 .....	(1,809)	9,125
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 .....	12,000,000	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	0
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) .....	13,495,559	1,313,917
39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	79,193,691	65,698,132
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 2022 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 .....	1,914,353	1,830,595
3. Miscellaneous income .....	0	0
4. Total (Lines 1 through 3) .....	1,914,353	1,830,595
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 \$ .....7,018 tax on capital gains (losses) .....	351,000	353,999
10. Total (Lines 5 through 9) .....	351,000	353,999
11. Net cash from operations (Line 4 minus Line 10) .....	1,563,353	1,476,596
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....	7,347,531	9,921,707
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	0
12.7 Miscellaneous proceeds .....	0	626,583
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	7,347,531	10,548,290
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	9,256,085	11,733,944
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 .....	3,365	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	9,259,450	11,733,944
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) .....	(1,911,919)	(1,185,654)
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 .....	290,556	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	0
16.6 Other cash provided (applied) .....	(1,447)	(25,512)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) .....	289,109	(25,512)
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) .....	(59,457)	265,430
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year .....	417,161	151,731
19.2 End of period (Line 18 plus Line 19.1) .....	357,704	417,161
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001. Bonds acquired in settlement of capital contribution .....	11,610,555	0
20.0002. Accrued interest on securities acquired in settlement of capital contribution .....	98,889	0

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

Line of Business	1	Reinsurance Assumed		Reinsurance Ceded		6
	Direct Business (a)	2 From Affiliates	3 From Non-Affiliates	4 To Affiliates	5 To Non-Affiliates	Net Premiums Written Cols. 1+2+3-4-5
1. Fire .....	7,251,622	0	16,528	7,268,150	0	0
2.1 Allied lines .....	9,306,372	0	6,166	9,312,538	0	0
2.2 Multiple peril crop .....	0	0	0	0	0	0
2.3 Federal flood .....	0	0	0	0	0	0
2.4 Private crop .....	0	0	0	0	0	0
2.5 Private flood .....	282,850	0	0	282,850	0	0
3. Farmowners multiple peril .....	0	0	0	0	0	0
4. Homeowners multiple peril .....	176,838,360	0	0	176,838,360	0	0
5.1 Commercial multiple peril (non-liability portion) .....	182,256,813	0	0	182,256,813	0	0
5.2 Commercial multiple peril (liability portion) .....	136,449,658	0	0	136,449,658	0	0
6. Mortgage guaranty .....	0	0	0	0	0	0
8. Ocean marine .....	0	0	0	0	0	0
9. Inland marine .....	4,843,622	0	0	4,843,622	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 .....	3,064,110	0	0	3,064,110	0	0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group .....	0	0	0	0	0	0
14. Credit accident and health (group and individual) .....	0	0	0	0	0	0
15.1 Vision only .....	0	0	0	0	0	0
15.2 Dental only .....	0	0	0	0	0	0
15.3 Disability income .....	0	0	0	0	0	0
15.4 Medicare supplement .....	0	0	0	0	0	0
15.5 Medicaid Title XIX .....	0	0	0	0	0	0
15.6 Medicare Title XVIII .....	0	0	0	0	0	0
15.7 Long-term care .....	0	0	0	0	0	0
15.8 Federal employees health benefits plan .....	0	0	0	0	0	0
15.9 Other health .....	0	0	0	0	0	0
16. Workers' compensation .....	70,301,966	0	0	70,301,966	0	0
17.1 Other liability - occurrence .....	11,319,648	0	0	11,319,648	0	0
17.2 Other liability - claims-made .....	761,540	0	0	761,540	0	0
17.3 Excess workers' compensation .....	0	0	0	0	0	0
18.1 Products liability - occurrence .....	3,101,301	0	0	3,101,301	0	0
18.2 Products liability - claims-made .....	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection) .....	57,998	0	0	57,998	0	0
19.2 Other private passenger auto liability .....	752,702	0	0	752,702	0	0
19.3 Commercial auto no-fault (personal injury protection) .....	419,694	0	8,564	428,258	0	0
19.4 Other commercial auto liability .....	16,286,651	0	353,035	16,639,686	0	0
21.1 Private passenger auto physical damage .....	491,020	0	0	491,020	0	0
21.2 Commercial auto physical damage .....	6,065,144	0	163,388	6,228,532	0	0
22. Aircraft (all perils) .....	0	0	0	0	0	0
23. Fidelity .....	230,898	0	0	230,898	0	0
24. Surety .....	544,112	0	0	544,112	0	0
26. Burglary and theft .....	189,831	0	45	189,876	0	0
27. Boiler and machinery .....	982,676	0	0	982,676	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	631,798,588	0	547,726	632,346,314	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 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

**UNDERWRITING AND INVESTMENT EXHIBIT**

PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage				5	6	7	8
	1	2	3	4				
	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 .....	2,560,666	9,783	2,570,449	0	0	0	0	0.0
2.1 Allied lines .....	2,665,378	8,505	2,673,883	0	0	0	0	0.0
2.2 Multiple peril crop .....	0	0	0	0	0	0	0	0.0
2.3 Federal flood .....	0	0	0	0	0	0	0	0.0
2.4 Private crop .....	0	0	0	0	0	0	0	0.0
2.5 Private flood .....	521,282	0	521,282	0	0	0	0	0.0
3. Farmowners multiple peril .....	0	0	0	0	0	0	0	0.0
4. Homeowners multiple peril .....	77,367,158	0	77,367,158	0	0	0	0	0.0
5.1 Commercial multiple peril (non-liability portion) .....	99,284,730	0	99,284,730	0	0	0	0	0.0
5.2 Commercial multiple peril (liability portion) .....	45,705,069	0	45,705,069	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 .....	1,346,168	0	1,346,168	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
13.1 Comprehensive (hospital and medical) individual .....	0	0	0	0	0	0	0	0.0
13.2 Comprehensive (hospital and medical) group .....	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
15.1 Vision only .....	0	0	0	0	0	0	0	0.0
15.2 Dental only .....	0	0	0	0	0	0	0	0.0
15.3 Disability income .....	0	0	0	0	0	0	0	0.0
15.4 Medicare supplement .....	0	0	0	0	0	0	0	0.0
15.5 Medicaid Title XIX .....	0	0	0	0	0	0	0	0.0
15.6 Medicare Title XVIII .....	0	0	0	0	0	0	0	0.0
15.7 Long-term care .....	0	0	0	0	0	0	0	0.0
15.8 Federal employees health benefits plan .....	0	0	0	0	0	0	0	0.0
15.9 Other health .....	0	0	0	0	0	0	0	0.0
16. Workers' compensation .....	20,754,113	(2,668)	20,751,445	0	0	0	0	0.0
17.1 Other liability - occurrence .....	3,897,923	0	3,897,923	0	0	0	0	0.0
17.2 Other liability - claims-made .....	282,563	0	282,563	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 .....	1,745,867	0	1,745,867	0	0	0	0	0.0
18.2 Products liability - claims-made .....	0	0	0	0	0	0	0	0.0
19.1 Private passenger auto no-fault (personal injury protection) .....	634,230	0	634,230	0	0	0	0	0.0
19.2 Other private passenger auto liability.....	398,439	0	398,439	0	0	0	0	0.0
19.3 Commercial auto no-fault (personal injury protection) .....	31,355	6,318	37,673	0	0	0	0	0.0
19.4 Other commercial auto liability.....	11,178,702	400,858	11,579,560	0	0	0	0	0.0
21.1 Private passenger auto physical damage .....	153,123	0	153,123	0	0	0	0	0.0
21.2 Commercial auto physical damage .....	3,416,215	110,017	3,526,232	0	0	0	0	0.0
22. Aircraft (all perils) .....	0	0	0	0	0	0	0	0.0
23. Fidelity .....	166,162	0	166,162	0	0	0	0	0.0
24. Surety .....	232,279	0	232,279	0	0	0	0	0.0
26. Burglary and theft .....	(1,632)	0	(1,632)	0	0	0	0	0.0
27. Boiler and machinery .....	11,853	0	11,853	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 .....	272,351,643	532,813	272,884,456	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 2022 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 .....	1,753,558	1,547	1,755,105	0	1,171,546	1,717	1,173,263	0	0
2.1 Allied lines .....	3,094,019	39	3,094,058	0	765,114	21	765,135	0	0
2.2 Multiple peril crop .....	0	0	0	0	0	0	0	0	0
2.3 Federal flood .....	0	0	0	0	0	0	0	0	0
2.4 Private crop .....	0	0	0	0	0	0	0	0	0
2.5 Private flood .....	190,000	0	190,000	0	97,006	0	97,006	0	0
3. Farmowners multiple peril .....	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril .....	26,626,580	0	26,626,580	0	32,530,502	(1)	32,530,501	0	0
5.1 Commercial multiple peril (non-liability portion) .....	76,398,872	0	76,398,872	0	50,915,331	0	50,915,331	0	0
5.2 Commercial multiple peril (liability portion) .....	135,198,705	0	135,198,705	0	107,027,777	0	107,027,777	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 .....	89,159	0	89,159	0	166,691	0	166,691	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	117,102	0	117,102	0	0
13.1 Comprehensive (hospital and medical) individual .....	0	0	0	0	0	0	0	(a)	0
13.2 Comprehensive (hospital and medical) group .....	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
15.1 Vision only .....	0	0	0	0	0	0	0	(a)	0
15.2 Dental only .....	0	0	0	0	0	0	0	(a)	0
15.3 Disability income .....	0	0	0	0	0	0	0	(a)	0
15.4 Medicare supplement .....	0	0	0	0	0	0	0	(a)	0
15.5 Medicaid Title XIX .....	0	0	0	0	0	0	0	(a)	0
15.6 Medicare Title XVIII .....	0	0	0	0	0	0	0	(a)	0
15.7 Long-term care .....	0	0	0	0	0	0	0	(a)	0
15.8 Federal employees health benefits plan .....	0	0	0	0	0	0	0	(a)	0
15.9 Other health .....	0	0	0	0	0	0	0	(a)	0
16. Workers' compensation .....	71,327,804	0	71,327,804	0	44,279,521	0	44,279,521	0	0
17.1 Other liability - occurrence .....	16,104,306	0	16,104,306	0	16,321,016	0	16,321,016	0	0
17.2 Other liability - claims-made .....	430,103	0	430,103	0	964,714	0	964,714	0	0
17.3 Excess workers' compensation .....	0	0	0	0	0	0	0	0	0
18.1 Products liability - occurrence .....	2,473,930	0	2,473,930	0	3,907,828	0	3,907,828	0	0
18.2 Products liability - claims-made .....	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection) .....	67,625	0	67,625	0	285,335	0	285,335	0	0
19.2 Other private passenger auto liability.....	1,414,480	0	1,414,480	0	521,819	0	521,819	0	0
19.3 Commercial auto no-fault (personal injury protection) .....	409,534	6,226	415,760	0	420,984	(1,275)	419,709	0	0
19.4 Other commercial auto liability.....	14,874,102	963,063	15,837,165	0	12,049,853	239,978	12,289,831	0	0
21.1 Private passenger auto physical damage .....	16,050	0	16,050	0	10,169	0	10,169	0	0
21.2 Commercial auto physical damage .....	312,445	0	312,445	0	351,415	1,997	353,412	0	0
22. Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0
23. Fidelity .....	1,017,843	0	1,017,843	0	234,848	0	234,848	0	0
24. Surety .....	546,887	0	546,887	0	227,322	0	227,322	0	0
26. Burglary and theft .....	115,830	0	115,830	0	83,932	0	83,932	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 .....	352,461,832	970,875	353,432,707	0	272,449,825	242,437	272,692,262	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 reported in Lines 13 and 15.

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 .....	32,726,297	0	0	32,726,297
1.2 Reinsurance assumed .....	39,571	0	0	39,571
1.3 Reinsurance ceded .....	32,765,868	0	0	32,765,868
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	93,088,521	0	93,088,521
2.2 Reinsurance assumed, excluding contingent .....	0	38,778	0	38,778
2.3 Reinsurance ceded, excluding contingent .....	0	93,127,299	0	93,127,299
2.4 Contingent - direct .....	0	15,688,852	0	15,688,852
2.5 Contingent - reinsurance assumed .....	0	0	0	0
2.6 Contingent - reinsurance ceded .....	0	15,688,852	0	15,688,852
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	(26)	(26)
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	37,913	37,913
8.2 Payroll taxes .....	0	0	0	0
9. Employee relations and welfare .....	0	0	7,763	7,763
10. Insurance .....	0	0	0	0
11. Directors' fees .....	0	0	0	0
12. Travel and travel items .....	0	0	413	413
13. Rent and rent items .....	0	0	1,227	1,227
14. Equipment .....	0	0	7,663	7,663
15. Cost or depreciation of EDP equipment and software .....	0	0	0	0
16. Printing and stationery .....	0	0	65	65
17. Postage, telephone and telegraph, exchange and express .....	0	0	143	143
18. Legal and auditing .....	0	0	844	844
19. Totals (Lines 3 to 18) .....	0	0	56,005	56,005
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	1	1
23. Reimbursements by uninsured plans .....	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses .....	0	0	26,941	26,941
25. Total expenses incurred .....	0	0	82,947	(a) 82,947
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	82,947	82,947
DETAILS OF WRITE-INS				
2401. Custodial Fees .....	0	0	5,798	5,798
2402. Outside Data Processing .....	0	0	17,743	17,743
2403. Miscellaneous .....	0	0	3,400	3,400
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	26,941	26,941

(a) Includes management fees of \$ 77,149 to affiliates and \$ 0 to non-affiliates.

ANNUAL STATEMENT FOR THE YEAR 2022 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) ..... 119,380	..... 156,136
1.1	Bonds exempt from U.S. tax .....	(a) ..... 65,796	..... 64,463
1.2	Other bonds (unaffiliated) .....	(a) ..... 1,668,181	..... 1,734,386
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) ..... 4,378	..... 5,229
7	Derivative instruments .....	(f) ..... 0	..... 0
8.	Other invested assets .....	..... 0	..... 0
9.	Aggregate write-ins for investment income .....	..... 0	..... 0
10.	Total gross investment income .....	1,857,736	1,960,214
11.	Investment expenses .....		(g) ..... 82,947
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) .....		..... 82,947
17.	Net investment income (Line 10 minus Line 16)		1,877,268
DETAILS OF WRITE-INS			
0901.	.....		
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)	0	0
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 \$ .....69,816 accrual of discount less \$ ..... 110,490 amortization of premium and less \$ ..... 115,613 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 .....	0	0	0	0	0
1.1	Bonds exempt from U.S. tax .....	0	0	0	0	0
1.2	Other bonds (unaffiliated) .....	(136)	0	(136)	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)	(136)	0	(136)	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 2022 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 #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,497,368	\$ 1,304,792
(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>\$ 1,497,368</u>	<u>\$ 1,304,792</u>
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 79,193,691	\$ 65,698,132
(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>\$ 79,193,691</u>	<u>\$ 65,698,132</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	\$	111,493
2. 12 Months or Longer	\$	258,419

b)The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	1,474,248
2. 12 Months or Longer	\$	1,279,806

(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	\$ 6,069,400	\$ -	\$ -	\$ -	\$ 6,069,400	\$ 5,575,814	\$ 493,586
k. On deposit with other regulatory bodies	\$ 689,495	\$ -	\$ -	\$ -	\$ 689,495	\$ 686,130	\$ 3,365
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 (Sum of a through n)	\$ 6,758,895	\$ -	\$ -	\$ -	\$ 6,758,895	\$ 6,261,944	\$ 496,951

- (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	\$ -	\$ 6,069,400	7.658%	7.658%
k. On deposit with other regulatory bodies	\$ -	\$ 689,495	0.870%	0.870%
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 (Sum of a through n)	\$ -	\$ 6,758,895	8.528%	8.528%

(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., Q., R.

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

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			12/31/2021			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	\$ -	\$ 45,314	\$ 45,314	\$ -	\$ 43,505	\$ 43,505	\$ -	\$ 1,809	\$ 1,809
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$ -	\$ (45,314)	\$ (45,314)	\$ -	\$ (43,505)	\$ (43,505)	\$ -	\$ (1,809)	\$ (1,809)

NOTES TO FINANCIAL STATEMENTS

2.

	As of End of Current Period			12/31/2021			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	\$ 11,885,851	XXX	XXX	\$ 9,861,245	XXX	XXX	\$ 2,024,606
(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.

	2022	2021
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	13057%	11728%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 79,193,691	\$ 65,698,132

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.

C. Current income taxes incurred consist of the following major components:

1. Current Income Tax

- (a) Federal
- (b) Foreign
- (c) Subtotal (1a+1b)
- (d) Federal income tax on net capital gains
- (e) Utilization of capital loss carry-forwards
- (f) Other
- (g) Federal and foreign income taxes incurred (1c+1d+1e+1f)

(1) As of End of Current Period	(2) 12/31/2021	(3) (Col. 1 - 2) Change
\$ 372,745	\$ 348,232	\$ 24,513
\$ -	\$ -	\$ -
\$ 372,745	\$ 348,232	\$ 24,513
\$ 7,018	\$ (8,922)	\$ 15,940
\$ -	\$ -	\$ -
\$ -	\$ -	\$ -
\$ 379,763	\$ 339,310	\$ 40,453
(a) Ordinary:		
(1) Discounting of unpaid losses	\$ -	\$ -
(2) Unearned premium reserve	\$ -	\$ -
(3) Policyholder reserves	\$ -	\$ -
(4) Investments	\$ -	\$ -
(5) Deferred acquisition costs	\$ -	\$ -
(6) Policyholder dividends accrual	\$ -	\$ -
(7) Fixed assets	\$ -	\$ -
(8) Compensation and benefits accrual	\$ -	\$ -
(9) Pension accrual	\$ -	\$ -
(10) Receivables - nonadmitted	\$ -	\$ -
(11) Net operating loss carry-forward	\$ -	\$ -
(12) Tax credit carry-forward	\$ -	\$ -
(13) Other	\$ -	\$ -
(99) Subtotal (sum of 2a1 through 2a13)	\$ -	\$ -
(b) Statutory valuation allowance adjustment	\$ -	\$ -
(c) Nonadmitted	\$ -	\$ -
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ -	\$ -
(e) Capital:		
(1) Investments	\$ -	\$ -
(2) Net capital loss carry-forward	\$ -	\$ -
(3) Real estate	\$ -	\$ -
(4) Other	\$ -	\$ -
(99) Subtotal (2e1+2e2+2e3+2e4)	\$ -	\$ -
(f) Statutory valuation allowance adjustment	\$ -	\$ -
(g) Nonadmitted	\$ -	\$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	\$ -	\$ -
(i) Admitted deferred tax assets (2d + 2h)	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	\$ -	\$ -	\$ -
(2) Fixed assets	\$ -	\$ -	\$ -
(3) Deferred and uncollected premium	\$ -	\$ -	\$ -
(4) Policyholder reserves	\$ -	\$ -	\$ -
(5) Other	\$ -	\$ -	\$ -
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	\$ -	\$ -	\$ -
(b) Capital:			
(1) Investments	\$ 45,314	\$ 43,505	\$ 1,809
(2) Real estate	\$ -	\$ -	\$ -
(3) Other	\$ -	\$ -	\$ -
(99) Subtotal (3b1+3b2+3b3)	\$ 45,314	\$ 43,505	\$ 1,809
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 45,314	\$ 43,505	\$ 1,809
4. Net deferred tax assets/liabilities (2i - 3c)	\$ (45,314)	\$ (43,505)	\$ (1,809)

The change in net deferred income taxes is comprised of the following, exclusive of non-admitted assets:

	(1) As of End of Current Period	(2) 12/31/2021	(3) (Col. 1 - 2) Change
Adjusted gross deferred tax assets	\$ -	\$ -	\$ -
Total deferred tax liabilities	\$ 45,314	\$ 43,505	\$ 1,809
Net deferred tax assets (liabilities)	\$ (45,314)	\$ (43,505)	\$ (1,809)
Change in net deferred income tax			\$ (1,809)

On August 16, 2022, the Inflation Reduction Act ("Act") was enacted and included a new corporate alternative minimum tax ("CAMT"). The Act and the CAMT go into effect for tax years beginning after 2022. The CAMT is 15 percent of the corporation's "adjusted financial statement income" for the tax year, reduced by corporate alternative minimum foreign tax credit, and will only apply to corporations (determined on an affiliated group basis) with average adjusted financial statement income in excess of \$1 billion for the three prior tax years. This threshold is reduced to \$100 million in the case of certain foreign-parented corporations. The Company does not expect to be subject to the CAMT in 2023.

D. Reconciliation of Federal Income Tax Rate to Actual Effective Tax Rate

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	\$ 394,198	21.0%
Tax exempt income	\$ (12,626)	-0.7%
Total	\$ 381,572	20.3%

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	\$ 372,745	19.8%
Realized capital gains tax	\$ 7,018	0.4%
Change in net deferred income taxes	\$ 1,809	0.1%
Total statutory income taxes	\$ 381,572	20.3%

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 2021:	\$ 288,153
For the tax year 2022:	\$ 320,046

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.

NOTES TO FINANCIAL STATEMENTS

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. Nature 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

On November 18, 2022, the Company received a \$12,000,000 capital contribution from Hanover. The contribution was settled with securities of \$11,709,444 and \$290,556 of cash.

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 \$44,357 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

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, 2023 without prior approval is \$2,652,197. 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



NOTES TO FINANCIAL STATEMENTS

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.

Not applicable

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

	Direct
(1) The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits	\$ 550,000
(2) Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period	0-25 Claims
(3) Indicate whether claim count information is disclosed per claim or per claimant	Per Claim

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

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.

NOTES TO FINANCIAL STATEMENTS

(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
- 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	\$ 71,542,725	\$ 78,256,157	\$ 9,640,163	\$ 59,941,186	\$ 1,961,376	\$ -	\$ -
Cash and Short-Term Investments	\$ 357,704	\$ 357,704	\$ 357,704	\$ -	\$ -	\$ -	\$ -

D., E.

Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

NOTES TO FINANCIAL STATEMENTS

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	\$ 1,055,906,000

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.

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	\$ -	\$ -	\$ 296,743,210	\$ -	\$(296,743,210)	\$ -
b. All Other	\$ 297,961	\$ 21,155	\$ -	\$ -	\$ 297,961	\$ 21,155
c. Total (a+b)	\$ 297,961	\$ 21,155	\$ 296,743,210	\$ -	\$(296,445,249)	\$ 21,155
d. Direct Unearned Premium Reserve						\$ 296,445,249

(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

NOTES TO FINANCIAL STATEMENTS

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		12/31/2022
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 [ X ] 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 [ X ] No [ ] N/A [ ]

1.3

State Regulating? .....

NH

1.4

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

Yes [ X ] 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 [ X ]

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?  
NH .....

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 [ X ]

3.6

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

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

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 [ X ]  
Yes [ ] No [ X ]

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 [ X ]  
Yes [ ] No [ X ]

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 [ X ]

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 [ X ]

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 [ X ]

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, government, manager or attorney-in-fact).

0.0 %

1 Nationality	2 Type of Entity
.....	.....
.....	.....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

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, Inc .....	Worcester, MA .....	NO	NO	NO	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 depository institution holding company? .....

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? Julie Frechette, Assitant Vice President and 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 2022 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? Yes [ ] No [ X ]
- 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.

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? Yes [ X ] No [ ]
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [ X ] No [ ]
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 or is likely to conflict with the official duties of such person? 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)? Yes [ ] No [ X ]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers.....\$ .....0

20.12 To stockholders not officers.....\$ .....0

20.13 Trustees, supreme or grand (Fraternal Only) .....\$ .....0
- 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.....\$ .....0

20.22 To stockholders not officers.....\$ .....0

20.23 Trustees, supreme or grand (Fraternal Only) .....\$ .....0
- 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? Yes [ ] No [ X ]
- 21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others.....\$ .....0

21.22 Borrowed from others.....\$ .....0

21.23 Leased from others .....\$ .....0

21.24 Other .....\$ .....0
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [ ] No [ X ]
- 22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment \$ .....0

22.22 Amount paid as expenses .....\$ .....0

22.23 Other amounts paid .....\$ .....0
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ X ] No [ ]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: .....\$ .....44,357
- 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? Yes [ ] No [ X ]
- 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.

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 2022 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)  
None- SEC lending program has been discontinued

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 6,076,525

26.29 On deposit with other regulatory bodies \$ 689,495

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:

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.

Yes [ ] No [ ]

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 2022 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 .....	549300UFGZJWL1MOS85 .....	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 2022 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 .....	78,256,157	71,542,725	(6,713,432)
31.2 Preferred stocks .....	0	0	0
31.3 Totals	78,256,157	71,542,725	(6,713,432)

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 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

- 38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [ X ]
- 38.2 If the response to 38.1 is yes, on what schedule are they reported?  
.....
- 39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [ X ]
- 39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?  
39.21 Held directly ..... Yes [ ] No [ ]  
39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]
- 39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1	2	3
Name of Cryptocurrency	Immediately Converted to USD, Directly Held, or Both	Accepted for Payment of Premiums
.....	.....	.....

OTHER

- 40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? .....\$ .....0
- 40.2 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     | 2           |
|-------|-------------|
| Name  | Amount Paid |
| ..... | .....0      |
- 41.1 Amount of payments for legal expenses, if any? .....\$ .....80,911
- 41.2 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                          | 2           |
|----------------------------|-------------|
| Name                       | Amount Paid |
| Goodman McGuffey LLP ..... | .....52,687 |
- 42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? .....\$ .....0
- 42.2 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	2
Name	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 .....\$ 1,118,435

3.22 Non-participating policies .....\$ 630,680,151

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 .....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

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.  
The Company uses multiple models including RMS v18.1 and AIR Touchstone v8 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?  
Effective July 1, 2022, we have catastrophe protection through a per occurrence excess of loss reinsurance agreement with Commonwealth Re Ltd. ("Commonwealth Re"), an independent company, licensed as a Special Purpose Insurer in Bermuda. The reinsurance agreement meets the requirements to be accounted for as reinsurance in accordance with the guidance for reinsurance contracts. In connection with the reinsurance agreement, Commonwealth Re issued notes (generally referred to as "catastrophe bonds") to investors in amounts totaling \$150 million, consistent with the amount of coverage provided under the reinsurance agreement as described below. The proceeds were deposited in a reinsurance trust account.  
The reinsurance agreement provides us with coverage of up to \$150 million through June 30, 2025, for catastrophe losses from named tropical storms or hurricanes, including all events or perils directly resulting from such storm or storm system, which may include, by way of example and not limitation, hurricane, wind, gusts, typhoon, hail, rain, tornadoes, cyclones, ensuing flood, storm surge, water damage, fire following, sprinkler leakage, riots, vandalism, and collapse. For events up to and including June 30, 2025, we are entitled to begin recovering amounts under this reinsurance agreement if the covered losses in the covered area for a single occurrence reach an initial attachment amount of \$1.3 billion. The full \$150 million coverage amount is available until such covered losses reach a maximum \$1.45 billion. The attachment level and the maximum level (or exhaustion level) under this agreement may be reset annually to adjust the expected loss of the layer within a predetermined range. The coverage under the reinsurance agreement is limited to specified personal and commercial property coverage written in the following geographies in the United States: Connecticut, Delaware, District of Columbia, Maine, Maryland, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island, Vermont and Virginia.  
Additionally, The Hanover has traditional reinsurance coverage which provides \$1.1 billion of occurrence reinsurance limit excess of \$200 million, placed at 100%. Plus, there is an additional \$150 million of traditional occurrence reinsurance limit at the top of the reinsurance structure, placed at 33.34%.  
Lastly, The Hanover opted not to renew the former top-and-agg structure at 07/01/2022 which provided aggregate reinsurance coverage for \$75 million excess of \$250 million (agg) and/or occurrence coverage for \$75 million excess of \$1.1 billion (top).

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 uninsured catastrophic loss.  
The Company cedes 100% of its business to The Hanover Insurance Company.

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 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 ☒

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

- 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, ..... Yes [   ] No [ X ]

(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 ..... Yes [ X ] No [   ]

(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 [ X ]
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 [ X ] 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:  
.....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

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 [ ☒ ]

Incurred 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 2022 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 2022	2 2021	3 2020	4 2019	5 2018
<b>Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 &amp; 3)</b>					
1. Liability lines (Lines 11, 16, 17, 18 & 19) .....	103,363,099	94,705,126	97,757,522	106,628,989	115,955,103
2. Property lines (Lines 1, 2, 9, 12, 21 & 26) .....	31,680,698	31,440,248	31,602,936	31,623,086	34,789,612
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) .....	496,527,507	441,469,937	422,279,477	418,263,495	417,383,652
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) .....	775,010	969,630	1,138,552	1,645,538	2,654,083
5. Nonproportional reinsurance lines (Lines 31, 32 & 33) .....	0	0	0	0	0
6. Total (Line 35) .....	632,346,314	568,584,941	552,778,487	558,161,108	570,782,450
<b>Net Premiums Written (Page 8, Part 1B, Col. 6)</b>					
7. Liability lines (Lines 11, 16, 17, 18 & 19) .....	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
<b>Statement of Income (Page 4)</b>					
13. Net underwriting gain (loss) (Line 8) .....	0	0	0	0	0
14. Net investment gain (loss) (Line 11) .....	1,870,113	1,653,023	1,868,060	2,231,879	2,027,146
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) .....	372,745	348,231	376,959	375,832	400,767
18. Net income (Line 20) .....	1,497,368	1,304,792	1,491,101	1,856,047	1,626,379
<b>Balance Sheet Lines (Pages 2 and 3)</b>					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3) .....	79,252,841	65,741,637	64,436,845	64,645,743	65,793,902
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) .....	59,150	43,505	52,630	57,059	19,845
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) .....	79,193,691	65,698,132	64,384,215	64,588,684	65,774,057
<b>Cash Flow (Page 5)</b>					
27. Net cash from operations (Line 11) .....	1,563,353	1,476,596	1,715,025	1,791,684	1,756,105
<b>Risk-Based Capital Analysis</b>					
28. Total adjusted capital .....	79,193,691	65,698,132	64,384,215	64,588,684	65,774,057
29. Authorized control level risk-based capital .....	606,517	560,185	241,850	276,219	267,555
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0</b>					
30. Bonds (Line 1) .....	99.5	99.4	98.8	99.9	98.8
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) .....	0.5	0.6	0.2	0.1	1.1
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	0.0	1.0	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
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
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

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2022	2 2021	3 2020	4 2019	5 2018
<b>Capital and Surplus Accounts (Page 4)</b>					
51. Net unrealized capital gains (losses) (Line 24) .....	0	0	0	(226)	(4,052)
52. Dividends to stockholders (Line 35) .....	0	0	(1,700,000)	(3,000,000)	(1,000,000)
53. Change in surplus as regards policyholders for the year (Line 38) .....	13,495,559	1,313,917	(204,469)	(1,185,373)	618,167
<b>Gross Losses Paid (Page 9, Part 2, Cols. 1 &amp; 2)</b>					
54. Liability lines (Lines 11, 16, 17, 18 & 19) .....	39,327,700	38,010,483	41,601,982	47,712,155	55,017,192
55. Property lines (Lines 1, 2, 9, 12, 21 & 26) .....	10,789,505	10,385,923	27,254,050	13,210,896	13,589,166
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27) .....	222,368,810	187,636,263	192,268,662	174,526,580	188,310,174
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34) .....	398,441	457,131	2,893,174	1,421,390	468,053
58. Nonproportional reinsurance lines (Lines 31, 32 & 33) .....	0	0	0	0	0
59. Total (Line 35) .....	272,884,456	236,489,800	264,017,868	236,871,021	257,384,585
<b>Net Losses Paid (Page 9, Part 2, Col. 4)</b>					
60. Liability lines (Lines 11, 16, 17, 18 & 19) .....	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
<b>Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0</b>					
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
<b>Other Percentages</b>					
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
<b>One Year Loss Development (\$000 omitted)</b>					
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
<b>Two Year Loss Development (\$000 omitted)</b>					
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 2022 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 2022 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 .....	15,124	12,892	0	2,773	0	1,312	2,102	0	12	108	2,494	1,276
2.1	Allied Lines .....	23,911	20,754	0	4,150	0	(143)	374	0	42	180	4,479	2,017
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 .....	183	167	0	16	0	7	17	0	1	2	50	15
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.	Commercial Multiple Peril (Non-Liability Portion) .....	607,058	696,746	0	204,883	371,321	327,019	50,265	0	(5,546)	11,565	86,092	51,217
5.2	Commercial Multiple Peril (Liability Portion) .....	436,202	629,813	0	178,980	1,177	(616,804)	848,361	219,133	334,383	478,983	74,605	38,242
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 .....	1,072	587	0	485	0	19	20	0	10	10	161	90
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	3,758	4,595	0	1,989	0	(49)	188	0	(1)	35	695	317
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	400
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	173,125	172,580	0	66,288	44,795	10,768	625,058	1,260	(2,639)	16,613	20,510	14,606
17.1	Other Liability - Occurrence .....	83,261	78,069	0	22,417	0	11,251	80,199	0	8,487	59,475	14,245	7,023
17.2	Other Liability - Claims-Made .....	1,543	1,688	0	109	0	96	108	0	123	329	355	130
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	18,851	18,667	0	2,053	0	492,991	522,743	0	(6,208)	19,480	3,032	1,590
18.2	Products Liability - Claims-Made .....	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 .....	369,164	340,925	0	162,238	52,022	84,166	202,937	240	(6,526)	54,233	63,253	31,168
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 .....	124,856	113,255	0	47,276	116,796	105,843	13,748	0	66	291	21,999	10,541
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	271	0	0	0	(2,249)	136	0	(1,872)	67	0	0
24.	Surety .....	0	0	0	0	0	(75)	27	0	(62)	34	0	0
26.	Burglary and Theft .....	0	1,339	0	0	0	(2,585)	238	0	(694)	93	0	0
27.	Boiler and Machinery .....	4,045	3,141	0	1,013	0	0	0	0	0	0	633	341
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	1,862,153	2,095,489	0	694,650	586,111	411,567	2,346,521	220,633	319,576	641,498	292,603	158,973
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 \$ 1,649  
(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 2022 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 2022 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	16	0	59	0	(2)	(2)	0	0	0	13	5
2.1	Allied Lines .....	62	13	0	49	0	(1)	(1)	0	0	0	12	4
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) .....	36,585	30,019	0	23,407	0	1,254	2,687	0	280	670	6,552	2,210
5.2	Commercial Multiple Peril (Liability Portion) .....	14,371	16,231	0	7,234	0	(442)	8,461	0	146	7,378	2,664	865
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
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	0	0	0	0	0	0	0	0	0	0	0	0
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	16,590	16,852	0	5,998	24,158	50,030	163,801	1,834	1,603	3,131	1,917	929
17.1	Other Liability - Occurrence .....	3,521	6,981	0	824	0	(5,076)	(19,017)	0	(495)	1,863	669	213
17.2	Other Liability - Claims-Made .....	500	482	0	163	0	3	6	0	60	106	70	30
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	324	289	0	37	0	158	164	0	126	131	63	20
18.2	Products Liability - Claims-Made .....	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 .....	13	3	0	10	0	0	0	0	0	0	2	1
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	72,041	70,886	0	37,781	24,158	45,924	156,099	1,834	1,720	13,279	11,962	4,277
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 \$ ..... 91  
(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 2022 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 2022 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 .....	27,482	22,057	0	12,273	0	5,288	9,180	0	134	460	4,737	516
2.1	Allied Lines .....	61,446	52,353	0	25,611	0	(980)	829	0	(90)	383	10,069	1,154
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 .....	315	437	0	262	0	10	36	0	3	5	58	6
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	10	10	0	0	0	0	0
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	2,403,270	2,482,226	0	1,169,678	4,251,864	4,917,487	1,959,946	40,649	77,716	91,969	430,712	45,203
5.2	Commercial Multiple Peril (Liability Portion) .....	2,084,648	2,041,438	0	940,288	212,787	505,126	2,541,214	106,923	89,469	1,122,897	384,078	39,435
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 .....	5,958	5,799	0	1,979	0	(105)	294	0	(16)	65	894	112
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	3,947	5,633	0	1,840	0	(12)	226	0	(2)	42	781	78
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	1,661,922	1,745,700	0	664,366	1,008,230	905,544	1,875,531	87,376	102,177	193,935	189,574	31,260
17.1	Other Liability - Occurrence .....	132,432	121,431	0	69,161	229,424	296,368	375,440	61,583	79,995	140,168	18,720	2,487
17.2	Other Liability - Claims-Made .....	91,535	93,049	0	4,930	0	22,256	22,271	0	11,328	12,323	13,959	1,723
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	145,994	131,360	0	109,571	0	(110,510)	108,320	0	21,400	103,651	12,356	2,742
18.2	Products Liability - Claims-Made .....	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 .....	18,237	17,022	0	7,631	5,642	12,369	22,236	39	423	1,827	3,245	342
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 .....	3,504	2,621	0	1,491	(3,271)	(3,242)	59	0	2	7	626	66
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	500	1,170	0	(2,174)	0	6,322	299	0	3,216	80	109	9
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	0	596	0	194	0	(263)	193	0	(55)	57	2	0
27.	Boiler and Machinery .....	7,919	6,002	0	3,397	0	0	0	0	0	0	1,220	149
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	6,649,122	6,728,894	0	3,010,498	5,704,676	6,555,668	6,916,084	296,570	385,700	1,667,869	1,071,140	125,282
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 \$ 15,123  
(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 2022 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 2022

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 .....	97,308	86,701	0	49,814	351,711	347,805	3,705	3,418	3,155	582	9,919	3,227
2.1	Allied Lines .....	374,209	276,742	0	197,486	5,774	6,537	7,284	298	409	1,330	36,959	12,411
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 .....	28	28	0	0	0	1	3	0	0	0	5	1
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	11,372,565	7,898,821	0	6,027,739	8,820,125	11,266,508	3,244,591	93,100	139,065	71,256	1,691,322	377,050
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	518,769	554,184	0	230,269	200,056	371,115	395,461	43	5,455	16,377	95,861	17,346
5.2	Commercial Multiple Peril (Liability Portion) .....	308,791	380,650	0	102,841	3,084	94,393	352,592	0	(26,951)	143,535	63,883	10,467
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 .....	222,816	175,396	0	111,692	9,881	10,053	4,603	0	194	832	33,684	7,387
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	293,623	218,109	0	152,256	0	2,211	5,772	0	383	1,075	44,047	9,723
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	113,897	94,764	0	47,573	46,801	109,740	310,873	2,165	10,756	23,041	15,571	3,977
17.1	Other Liability - Occurrence .....	543,023	451,189	0	257,427	3,108	641,654	800,593	60	29,495	63,668	84,711	18,013
17.2	Other Liability - Claims-Made .....	23,810	12,893	0	15,413	0	1,259	1,284	0	1,238	1,901	4,421	790
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	17,373	17,264	0	2,798	0	(3,180)	18,475	0	(3,561)	14,863	2,696	577
18.2	Products Liability - Claims-Made .....	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 .....	11,059	11,387	0	2,545	2,384	(1,026)	4,272	0	(286)	1,071	1,726	367
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 .....	74,038	50,148	0	39,645	0	4,147	17,682	0	(1,253)	5,676	12,987	2,455
21.1	Private Passenger Auto Physical Damage .....	8,183	8,089	0	2,076	0	(2,211)	377	0	(5)	10	1,277	271
21.2	Commercial Auto Physical Damage .....	22,895	15,999	0	11,775	1,498	2,797	1,417	0	30	56	4,093	759
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	(5)	0	(2)	0	(31)	7	0	(19)	4	0	0
26.	Burglary and Theft .....	11	363	0	32	0	(78)	56	0	(21)	21	2	3
27.	Boiler and Machinery .....	400	202	0	234	0	0	0	0	0	0	70	13
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	14,002,798	10,252,924	0	7,251,613	9,444,422	12,851,694	5,169,027	99,084	158,084	345,298	2,103,234	464,837
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 \$ 25,447

(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 2022 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 2022 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	2,056,383	1,816,069	0	1,069,716	557,447	462,990	468,941	42,172	32,313	29,491	212,931	11,006
2.1 Allied Lines	936,929	1,288,030	0	410,012	123,545	110,329	26,423	6,132	6,760	11,620	155,409	20,821
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	11,360	11,405	0	5,554	0	(248)	1,902	0	517	29	3,328	277
3. Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril	(330)	(89)	0	0	0	(45)	(2)	0	(4)	2	(49)	0
5.1 Commercial Multiple Peril (Non-Liability Portion)	29,631,997	28,448,250	0	14,446,165	17,045,905	21,316,226	16,265,994	536,243	806,682	699,533	5,272,915	722,811
5.2 Commercial Multiple Peril (Liability Portion)	22,970,977	21,732,494	0	10,651,689	8,901,300	9,416,440	29,318,298	2,925,894	4,976,467	12,962,497	4,180,113	560,522
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	43,982	45,803	0	20,885	0	(717)	1,545	0	(104)	667	7,294	1,073
10. Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence	0	0	0	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	0	0	0
12. Earthquake	65,312	68,052	0	30,183	0	168	3,213	0	56	475	15,779	1,620
13.1 Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation	14,383,710	14,188,037	0	5,436,432	3,398,060	6,012,802	28,589,520	734,045	1,802,730	6,101,334	1,725,556	350,929
17.1 Other Liability - Occurrence	749,929	668,602	0	302,606	97,000	451,121	885,418	(510,758)	(539,618)	378,429	134,435	18,296
17.2 Other Liability - Claims-Made	38,596	33,142	0	18,683	0	1,142	1,386	0	3,824	8,318	6,548	946
17.3 Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
18.1 Products Liability - Occurrence	346,667	279,991	0	208,512	0	(146,119)	185,337	896,095	(756,890)	149,538	63,557	8,457
18.2 Products Liability - Claims-Made	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	260,080	277,080	0	79,176	335,564	(453,840)	418,077	42,528	(37,321)	69,829	53,009	6,498
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	118,635	125,150	0	27,623	43,212	39,509	4,249	0	39	336	25,057	2,911
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	12,010	12,653	0	8,733	0	(15,512)	4,006	0	(12,393)	1,659	2,564	293
24. Surety	0	0	0	0	0	(34)	27	4,911	4,888	5	0	0
26. Burglary and Theft	12,158	11,509	0	7,572	0	(6,466)	1,781	0	(1,637)	631	2,428	297
27. Boiler and Machinery	132,661	175,119	0	57,440	0	0	0	0	0	0	20,440	3,237
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
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a)	71,771,056	69,181,297	0	32,780,981	30,502,033	37,187,746	76,176,115	4,677,262	6,286,309	20,414,393	11,881,314	1,709,994
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 \$ 121,890  
(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 2022 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 2022 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 .....	44,917	40,444	0	24,448	6,875	(1,159)	1,591	0	(78)	773	7,589	933
2.1	Allied Lines .....	149,914	145,471	0	77,414	0	(1,644)	2,638	0	(455)	1,238	24,603	3,112
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	5	0	3	0	(491)	78	0	(70)	6	1	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) .....	2,476,431	2,560,432	0	1,080,175	1,815,087	3,927,404	2,847,009	49,916	91,194	98,402	426,933	51,419
5.2	Commercial Multiple Peril (Liability Portion) .....	1,733,915	1,766,062	0	799,319	157,231	909,443	2,498,829	82,787	10,447	835,276	311,237	36,124
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 .....	6,073	6,949	0	2,291	0	(328)	208	0	(54)	78	1,075	126
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	8,553	8,004	0	4,111	0	80	282	0	(17)	59	1,580	196
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	1,067,255	1,033,201	0	328,795	333,347	1,468,477	2,150,659	93,620	110,825	99,802	115,838	22,157
17.1	Other Liability - Occurrence .....	157,441	168,028	0	54,740	13,999	130,070	526,459	10,091	161,848	261,679	25,617	3,269
17.2	Other Liability - Claims-Made .....	3,851	16,695	0	1,270	0	20,991	21,118	0	37,112	38,786	561	80
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	53,477	26,088	0	27,945	0	7,199	11,961	0	6,792	11,109	8,670	1,110
18.2	Products Liability - Claims-Made .....	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	(7)	4	0	(1)	1	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 .....	5,093	5,776	0	2,453	0	(506)	2,428	0	(294)	1,133	910	106
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 .....	936	1,064	0	390	0	14	41	0	(3)	6	169	19
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	359	0	0	0	(1,653)	134	0	(868)	25	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	(505)	82	0	(162)	27	0	0
27.	Boiler and Machinery .....	17,902	16,780	0	9,309	0	0	0	0	0	0	2,712	372
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	5,725,766	5,795,358	0	2,412,663	2,326,539	6,457,385	8,063,521	236,414	416,216	1,348,400	927,495	119,023
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 \$ 12,227  
(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 2022 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 2022 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 .....	37,227	50,670	0	14,519	8,614	7,350	5,898	1,383	1,052	452	5,429	614
2.1	Allied Lines .....	49,004	65,477	0	17,940	0	(6,737)	6,896	(713)	0	675	8,193	892
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 .....	586	590	0	99	0	(325)	176	0	(14)	12	113	10
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	17,952,307	18,501,097	0	9,188,995	10,947,186	10,368,535	10,150,321	334,914	250,434	343,533	3,575,628	292,177
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	3,088,306	3,098,150	0	1,582,809	2,358,614	2,503,327	826,773	21,708	(31,064)	8,471	565,048	50,327
5.2	Commercial Multiple Peril (Liability Portion) .....	2,183,638	2,200,689	0	1,006,220	1,839,818	1,577,533	4,188,995	325,595	326,680	1,598,334	406,584	35,636
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 .....	425,165	453,718	0	210,131	100,795	91,997	11,918	0	(1,466)	2,217	85,590	6,918
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	44,514	43,677	0	22,543	0	(253)	1,617	0	(88)	273	10,109	725
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	1,458,518	1,477,011	0	603,244	692,252	488,858	4,369,485	45,687	71,235	256,197	154,098	23,800
17.1	Other Liability - Occurrence .....	219,965	242,613	0	148,208	39,976	(116,089)	1,806,245	155,699	171,617	716,915	35,213	3,548
17.2	Other Liability - Claims-Made .....	13,259	9,776	0	6,113	0	3,162	3,315	0	1,241	1,362	2,279	216
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	42,442	42,004	0	3,295	0	(5,058)	27,725	0	4,092	29,293	8,532	691
18.2	Products Liability - Claims-Made .....	0	0	0	0	0	0	0	0	0	0	0	0
19.1	Private Passenger Auto No-Fault (Personal Injury Protection) .....	263	265	0	102	0	134	328	0	(43)	34	39	4
19.2	Other Private Passenger Auto Liability .....	49,309	74,170	0	19,169	7,618	(4,142)	48,962	191	(1,778)	7,540	7,636	800
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 .....	813,021	790,270	0	524,577	674,857	444,122	827,037	60,798	109,413	197,463	144,889	13,238
21.1	Private Passenger Auto Physical Damage .....	31,460	47,558	0	12,143	(2,707)	(189)	897	0	(10)	55	4,790	511
21.2	Commercial Auto Physical Damage .....	167,779	181,182	0	100,121	102,388	153,317	60,650	0	73	546	30,521	2,730
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	1,495	4,715	0	12,491	0	81,137	3,033	0	42,561	848	242	158
24.	Surety .....	3,883	5,507	0	963	0	(1,974)	4,055	0	(1,280)	2,446	1,104	63
26.	Burglary and Theft .....	(6,290)	6,280	0	4,488	0	(13,253)	4,959	0	(2,831)	1,486	(2,485)	16
27.	Boiler and Machinery .....	4,455	4,655	0	1,067	0	0	0	0	0	0	706	72
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	26,580,306	27,300,054	0	13,479,237	16,769,411	15,571,452	22,349,285	945,975	939,111	3,168,152	5,044,258	433,146
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 \$ 98,458  
(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 2022 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 2022 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 .....	11,207	10,257	0	7,165	0	194	261	0	(3)	8	2,006	322
2.1	Allied Lines .....	44,425	40,551	0	33,963	0	1	195	0	1	63	8,748	1,277
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	48	0	0	0	4	4	0	1	1	11	1
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	44,561	43,995	0	25,274	(3)	0	0	0	0	0	0	0
5.	Commercial Multiple Peril (Non-Liability Portion) .....	202,252	214,440	0	94,535	16,368	21,800	17,192	0	610	4,544	36,874	5,866
5.2	Commercial Multiple Peril (Liability Portion) .....	186,784	245,360	0	84,890	130	(32,681)	481,796	17,524	(3,294)	83,562	37,589	5,426
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	51	0	38	0	(6)	0	0	(2)	0	0	0
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	1,003	1,001	0	392	0	16	49	0	(1)	6	206	29
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	453,745	447,340	0	303,101	951	49,940	85,240	9	6,213	16,899	55,254	13,269
17.1	Other Liability - Occurrence .....	32,910	37,720	0	12,014	1,700	122,933	170,599	13,277	30,040	33,097	6,449	949
17.2	Other Liability - Claims-Made .....	1,005	1,778	0	796	0	12	13	0	63	226	185	29
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	10	86	0	4	1,094	(8,825)	17	0	(23)	14	2	0
18.2	Products Liability - Claims-Made .....	0	0	0	0	0	0	0	0	0	0	0	0
19.1	Private Passenger Auto No-Fault (Personal Injury Protection) .....	97	97	0	25	0	1	0	0	0	0	9	0
19.2	Other Private Passenger Auto Liability .....	398	398	0	104	0	2	(1)	0	0	0	36	0
19.3	Commercial Auto No-Fault (Personal Injury Protection) .....	2,096	2,466	0	437	0	387	1,328	0	61	477	467	61
19.4	Other Commercial Auto Liability .....	20,480	24,524	0	6,720	40,450	(270,993)	36,147	39	(1,261)	4,777	4,793	591
21.1	Private Passenger Auto Physical Damage .....	617	617	0	161	0	(1)	0	0	0	0	56	0
21.2	Commercial Auto Physical Damage .....	5,714	6,938	0	991	0	133	317	0	11	26	1,380	165
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	34	0	0	0	(14)	6	0	(5)	2	0	0
27.	Boiler and Machinery .....	5,003	4,545	0	3,743	0	0	0	0	0	0	763	144
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	1,012,406	1,082,246	0	574,353	60,693	(117,100)	793,163	30,849	32,411	143,702	154,828	28,129
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 \$ 1,552  
(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 2022 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 2022 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 .....	13,386	10,331	0	6,514	0	(1,066)	(1,229)	0	58	101	2,224	311
2.1	Allied Lines .....	16,186	14,166	0	9,019	0	(573)	(470)	0	13	105	3,065	376
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) .....	1,440,413	1,411,564	0	697,802	343,728	777,620	757,147	768	(13,776)	20,456	275,176	33,468
5.2	Commercial Multiple Peril (Liability Portion) .....	823,683	812,816	0	370,469	435,422	674,184	1,127,392	76,508	141,386	438,751	158,357	19,142
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	(86)	0	0	(35)	0	0	0
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	22,160	22,658	0	(1,803)	0	(523)	739	0	(47)	164	5,024	515
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	352,812	349,068	0	200,632	75,948	82,594	225,340	6,457	11,392	46,664	39,370	8,588
17.1	Other Liability - Occurrence .....	55,261	30,271	0	35,022	0	(15,375)	46,104	0	(9,852)	41,864	9,213	1,284
17.2	Other Liability - Claims-Made .....	970	141	0	830	0	0	0	0	(2)	3	178	23
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	24	73	0	0	0	(11)	70	0	(3)	76	3	1
18.2	Products Liability - Claims-Made .....	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) .....	29,935	28,087	0	15,417	4,040	5,310	9,689	9	1,011	5,073	6,134	695
19.4	Other Commercial Auto Liability .....	1,071,998	941,798	0	652,420	204,894	17,610	452,190	4,954	10,213	127,206	230,294	24,897
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 .....	471,311	457,147	0	273,578	247,155	269,470	53,554	0	234	1,012	103,523	10,946
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	0	0	0	0	(906)	71	0	(760)	35	0	0
24.	Surety .....	422,325	375,927	0	215,426	202,279	(219,074)	110,797	2,596	(13,050)	83,024	141,268	9,817
26.	Burglary and Theft .....	0	0	0	0	0	(3,485)	160	0	(953)	63	0	0
27.	Boiler and Machinery .....	2,658	2,209	0	1,412	0	0	0	0	0	0	409	62
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	4,723,122	4,456,256	0	2,476,738	1,513,466	1,585,689	2,781,554	91,292	125,829	764,597	974,238	110,125
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 \$ 3,881  
(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 2022 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 2022								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 .....	81,440	75,923	0	15,228	0	6,426	9,505	0	(43)	(76)	12,636	1,768
2.1	Allied Lines .....	193,469	182,285	0	34,317	0	46,188	55,967	0	(846)	1,568	32,541	4,200
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 .....	116	93	0	23	0	11	12	0	0	1	39	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) .....	3,742,754	3,686,324	0	1,783,051	1,011,677	2,064,228	1,322,867	20,787	(1,144)	72,776	658,375	81,447
5.2	Commercial Multiple Peril (Liability Portion) .....	2,232,333	2,418,383	0	973,549	2,921,339	2,826,976	5,503,109	873,360	934,938	2,169,603	399,725	49,248
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 .....	13,378	14,823	0	7,228	0	14,147	20,205	0	(74)	238	2,731	290
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	7,321	7,829	0	1,047	0	139	353	0	8	56	1,995	159
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	2,374,954	2,267,106	0	907,436	466,210	439,399	1,746,604	156,793	92,234	193,410	412,190	51,559
17.1	Other Liability - Occurrence .....	1,277,897	1,203,680	0	583,573	555,386	(1,390,948)	2,238,445	455,690	448,707	1,153,855	208,413	27,748
17.2	Other Liability - Claims-Made .....	42,572	39,034	0	16,974	50,000	(53,360)	351,477	72,306	17,834	92,550	7,314	924
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	288,759	300,149	0	107,444	5,000	31,059	594,595	28,058	(111,332)	273,374	47,386	6,268
18.2	Products Liability - Claims-Made .....	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) .....	14,964	14,373	0	6,978	3,308	(53,925)	5,756	2,978	2,824	3,141	2,777	325
19.4	Other Commercial Auto Liability .....	983,497	837,788	0	482,185	462,778	(372,840)	520,342	85,847	45,810	138,892	174,850	21,624
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 .....	160,642	145,143	0	75,968	74,413	136,967	67,211	0	107	372	28,996	3,487
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	36,363	76,142	0	68,061	(44,038)	(86,586)	823,354	0	10,040	56,230	6,969	789
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	90,397	137,769	0	120,438	0	(99,691)	24,995	0	(25,353)	9,345	16,575	1,962
27.	Boiler and Machinery .....	25,802	24,197	0	5,281	0	0	0	0	0	0	3,687	560
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	11,566,658	11,431,041	0	5,188,781	5,505,673	3,507,790	13,284,797	1,695,819	1,413,710	4,165,335	2,017,199	252,361
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 \$ 4,482  
(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 2022 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 2022						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 .....	240,271	220,059	0	125,422	155,327	148,606	4,215	484	509	1,745	32,763	10,778
2.1	Allied Lines .....	573,643	474,715	0	300,704	55,381	52,016	6,599	712	712	3,046	80,414	25,517
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 .....	2,362	971	0	1,391	0	111	127	0	5	7	781	105
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	26,053,951	21,586,553	0	13,233,845	16,134,887	24,955,978	10,183,838	280,275	381,243	203,880	4,060,852	1,159,457
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	5,206,563	5,225,934	0	2,563,761	3,078,728	5,213,783	3,379,708	55,137	53,823	72,137	867,594	231,530
5.2	Commercial Multiple Peril (Liability Portion) .....	3,989,390	4,093,950	0	1,776,572	1,648,238	2,100,276	6,729,200	747,299	989,879	2,287,096	722,247	177,549
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 .....	892,612	743,510	0	455,342	455,516	465,912	27,181	627	1,284	3,606	143,794	39,685
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	98,480	85,637	0	47,119	0	(183)	2,443	0	24	502	16,856	4,386
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	3,390,737	3,191,225	0	1,407,827	502,079	1,186,750	2,053,558	98,651	119,336	294,607	407,409	150,908
17.1	Other Liability - Occurrence .....	564,493	507,502	0	215,692	50,000	(1,191,695)	2,916,691	161,880	249,748	464,890	85,074	25,101
17.2	Other Liability - Claims-Made .....	5,120	4,719	0	2,846	0	(12,840)	143,065	2,933	(664)	4,922	815	228
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	71,387	58,006	0	21,472	0	14,522	1,313,711	8,686	(51,565)	119,678	7,995	3,332
18.2	Products Liability - Claims-Made .....	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 .....	85,001	99,630	0	27,126	54,464	283,862	324,933	452	(1,466)	9,460	10,789	3,780
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 .....	631,167	547,816	0	259,288	270,701	215,364	2,019,373	50,996	141,243	199,436	124,318	28,139
21.1	Private Passenger Auto Physical Damage .....	59,721	74,013	0	17,931	25,567	34,793	6,922	0	(8)	83	7,370	2,656
21.2	Commercial Auto Physical Damage .....	177,192	151,480	0	75,195	94,009	91,354	13,253	0	130	371	33,041	7,887
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	3,645	39,691	0	35,032	120,000	(198,848)	19,576	5,238	(64,038)	9,624	795	162
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	518	52,338	0	46,864	0	48,069	126,214	0	(17,741)	4,061	81	23
27.	Boiler and Machinery .....	19,466	16,338	0	9,441	0	0	0	0	0	0	3,009	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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	42,065,719	37,174,087	0	20,622,870	22,644,897	33,407,830	29,270,607	1,412,658	1,802,454	3,679,151	6,605,997	1,872,104
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 \$ 77,715  
(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 2022 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 2022 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	70	0	0	(14)	0	0	(6)	0	0
5.2	Commercial Multiple Peril (Liability Portion) .....	1,226	1,226	0	(4)	0	332	(850)	0	303	(973)	211	66
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
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	0	0	0	0	0	0	0	0	0	0	0	0
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	54,329	48,416	0	11,981	25,966	32,405	(9,181)	(6,086)	(5,386)	2,875	4,631	3,128
17.1	Other Liability - Occurrence .....	0	0	0	0	0	0	0	0	0	0	0	0
17.2	Other Liability - Claims-Made .....	335	320	0	120	0	1	4	0	50	84	44	18
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	0	0	0	0	0	0	0	0	0	0	0	0
18.2	Products Liability - Claims-Made .....	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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	55,890	49,962	0	12,167	25,966	32,738	(10,041)	(6,086)	(5,033)	1,980	4,886	3,212
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 2022 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 2022 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 .....	4,651	3,893	0	2,763	0	(74)	(438)	0	(26)	59	797	106
2.1	Allied Lines .....	10,819	8,304	0	6,443	0	(265)	(309)	0	(54)	99	2,003	246
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) .....	114,073	97,603	0	75,936	0	4,872	9,879	0	1,738	3,032	20,093	2,591
5.2	Commercial Multiple Peril (Liability Portion) .....	69,762	69,758	0	48,425	0	5,955	25,760	0	6,259	22,524	12,818	1,697
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
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	5,748	5,740	0	4,643	0	72	266	0	14	38	930	130
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	160,652	194,296	0	48,214	21,176	43,573	170,640	1,913	(10,192)	35,777	20,142	4,558
17.1	Other Liability - Occurrence .....	18,438	10,836	0	9,719	0	161,267	162,942	220	1,827	4,889	1,551	418
17.2	Other Liability - Claims-Made .....	355	355	0	35	0	68	68	0	48	64	54	8
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	6,789	6,173	0	3,369	0	(2,450)	3,848	0	(845)	3,108	1,121	154
18.2	Products Liability - Claims-Made .....	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 .....	(8)	(8)	0	0	0	(3)	(3)	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 .....	8,865	7,416	0	5,447	0	1,080	1,520	0	501	732	1,571	201
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 .....	2,542	2,282	0	1,545	0	2,771	2,787	0	6	7	474	58
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	16,444	0	0	0	(18,449)	7,419	0	(17,386)	3,647	0	2
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	0	15,665	0	0	0	(15,451)	3,094	0	(3,958)	1,210	0	2
27.	Boiler and Machinery .....	1,311	1,023	0	774	0	0	0	0	0	0	199	30
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	403,997	439,780	0	207,313	21,176	182,966	387,473	2,133	(22,068)	75,186	61,753	10,201
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 \$ 245  
(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 2022 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 2022				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										
Fire	74,490	66,887	0	20,180	0	37,928	41,693	0	63	599	11,674	1,012
Allied Lines	212,247	173,367	0	67,094	0	5,047	12,262	0	233	1,448	36,694	2,880
Multiple Peril Crop	0	0	0	0	0	0	0	0	0	0	0	0
Federal Flood	0	0	0	0	0	0	0	0	0	0	0	0
Private Crop	0	0	0	0	0	0	0	0	0	0	0	0
Private Flood	11,129	10,723	0	1,471	0	207	1,146	0	32	92	2,093	152
Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
Homeowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
Commercial Multiple Peril (Non-Liability Portion)	5,158,964	5,326,212	0	2,225,219	5,112,082	5,158,259	7,181,872	117,568	138,726	108,623	890,406	70,515
Commercial Multiple Peril (Liability Portion)	4,845,606	4,731,550	0	1,883,276	793,315	1,570,304	7,627,560	1,014,070	(583,146)	2,629,386	852,276	66,445
Mortgage Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
Ocean Marine	0	0	0	0	0	0	0	0	0	0	0	0
Inland Marine	3,074	3,597	0	1,095	0	(116)	179	0	(42)	44	666	43
Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
Medical Professional Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
Medical Professional Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
Earthquake	40,516	46,661	0	15,171	0	(260)	1,665	0	(30)	343	7,200	560
Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
Workers' Compensation	3,947,517	3,706,297	0	1,551,723	916,896	295,367	4,880,785	157,575	223,129	364,843	400,787	53,759
Other Liability - Occurrence	266,729	229,041	0	117,642	275,000	117,387	560,871	115,178	145,362	225,740	47,101	3,645
Other Liability - Claims-Made	83,916	44,757	0	47,591	0	2,146	2,175	0	3,844	5,895	12,785	1,129
Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
Products Liability - Occurrence	192,424	185,141	0	98,893	0	904	147,701	1,695	17,845	152,160	29,933	2,648
Products Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
Other Private Passenger Auto Liability	0	0	0	0	0	0	0	0	0	0	0	0
Commercial Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
Other Commercial Auto Liability	285,305	266,508	0	145,581	261,904	766,834	832,754	20,687	15,466	49,446	51,884	3,916
Private Passenger Auto Physical Damage	0	0	0	0	1,904	1,904	0	0	0	0	0	0
Commercial Auto Physical Damage	106,193	95,881	0	55,656	234,072	239,224	10,291	0	41	313	18,988	1,458
Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
Fidelity	2,634	9,762	0	4,165	(6,224)	(12,953)	66,670	0	7,552	(423)	567	36
Surety	21,066	23,064	0	17,724	0	3,701	314,558	4,970	6,232	5,508	0	281
Burglary and Theft	630	11,552	0	5,778	0	(2,046)	1,210	0	(680)	462	96	9
Boiler and Machinery	30,463	21,631	0	12,465	0	0	0	0	0	0	4,539	412
Credit	0	0	0	0	0	0	0	0	0	0	0	0
International	0	0	0	0	0	0	0	0	0	0	0	0
Warranty	0	0	0	0	0	0	0	0	0	0	0	0
Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
Total (a)	15,282,903	14,952,631	0	6,270,724	7,588,949	8,183,837	21,683,392	1,431,743	(25,373)	3,544,479	2,367,689	208,900
DETAILS OF WRITE-INS												
Summary of remaining write-ins for Line 34 from overflow page												
Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 \$ 20,037  
(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 2022 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 2022 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	76,728	75,984	0	24,249	0	6,018	13,691	0	(542)	884	13,185	1,704
2.1	Allied Lines	70,895	67,914	0	28,491	0	(3,960)	5,180	0	(944)	639	11,177	1,575
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	506	514	0	92	0	(1,127)	169	0	(67)	16	111	11
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)	5,147,081	5,061,730	0	2,450,742	2,966,935	2,607,793	2,693,034	16,838	15,288	93,129	892,687	114,902
5.2	Commercial Multiple Peril (Liability Portion)	3,755,273	3,865,057	0	1,634,967	695,889	3,273,800	8,829,940	535,978	1,105,415	2,869,312	674,920	83,688
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	2,078	3,486	0	2,018	0	(583)	95	0	(137)	35	444	46
10.	Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence	0	0	0	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	0	0	0
12.	Earthquake	93,991	96,097	0	42,889	0	(2,037)	3,343	0	(147)	727	16,683	2,107
13.1	Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation	1,527,248	1,427,047	0	544,692	465,759	255,720	1,305,633	25,299	(25,593)	135,194	156,452	33,921
17.1	Other Liability - Occurrence	235,003	252,787	0	93,872	108,598	523,903	985,313	31,080	64,698	227,608	40,962	5,220
17.2	Other Liability - Claims-Made	1,470	3,461	0	681	0	(140)	78	0	(1,747)	1,692	247	33
17.3	Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence	187,305	191,465	0	120,013	0	7,213	119,286	0	24,669	125,720	32,759	4,160
18.2	Products Liability - Claims-Made	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	534,284	462,622	0	169,230	294,299	(306,577)	564,539	9,623	(12,273)	84,349	79,585	11,867
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	218,087	192,282	0	71,834	75,826	86,234	16,197	0	205	563	32,836	4,844
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity	0	22,911	0	2,460	0	8,673	3,335	0	10,935	(1,301)	0	0
24.	Surety	1,662	1,662	0	1,537	0	(164)	431	0	(35)	386	0	37
26.	Burglary and Theft	304	4,102	0	3,609	0	(1,123)	588	0	(401)	225	46	7
27.	Boiler and Machinery	14,100	14,011	0	4,327	0	0	0	0	0	0	2,087	313
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
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a)	11,866,015	11,743,132	0	5,195,703	4,607,306	6,453,643	14,540,852	618,818	1,179,324	3,539,178	1,954,181	264,435
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 \$ 22,803  
(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 2022 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 2022 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 .....	4,072	3,603	0	716	0	(53)	729	0	68	33	552	67
2.1	Allied Lines .....	6,362	5,845	0	1,163	0	(1,412)	658	0	(215)	68	934	104
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) .....	148,848	206,577	0	76,761	8,365	46,602	58,955	2,060	2,726	4,430	27,151	2,446
5.2	Commercial Multiple Peril (Liability Portion) .....	133,301	147,420	0	57,413	0	(1,138)	72,357	0	1,079	63,089	25,866	2,210
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	(8)	0	0	0
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	467	398	0	216	0	2	13	0	1	3	164	8
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	198,836	182,441	0	61,435	60,013	280,400	295,329	2,452	7,795	18,434	20,483	3,303
17.1	Other Liability - Occurrence .....	142,939	127,753	0	57,811	3,552	175,773	700,073	6,580	37,702	84,195	15,507	2,345
17.2	Other Liability - Claims-Made .....	13,449	11,646	0	4,731	0	2,053	2,034	0	1,393	2,003	1,455	221
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	130,213	110,816	0	38,147	0	16,341	48,759	0	18,584	41,224	15,639	2,136
18.2	Products Liability - Claims-Made .....	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 .....	114,195	113,167	0	45,066	5,600	(28,823)	40,847	95	208	14,466	20,261	1,874
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 .....	65,307	62,928	0	27,909	57,158	57,614	6,768	0	95	220	11,453	1,072
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	7,160	0	10,739	0	3,294	1,072	0	4,677	(418)	0	0
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	100	8,681	0	12,938	0	(291)	820	0	(93)	314	15	2
27.	Boiler and Machinery .....	1,170	1,076	0	213	0	0	0	0	0	0	160	19
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	959,259	989,511	0	395,258	134,688	550,340	1,228,414	11,187	74,012	228,061	139,640	15,807
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 \$ 868  
(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 2022 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 2022 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 .....	8,656	8,546	0	489	0	159	1,850	0	225	(360)	1,375	471
2.1	Allied Lines .....	32,156	31,977	0	1,322	0	1,410	4,389	0	325	6,214	1,751	
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 .....	3,387	3,387	0	0	0	104	353	0	6	34	914	184
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) .....	226,367	211,139	0	86,989	16,973	71,178	66,188	1,234	3,563	5,629	41,352	12,330
5.2	Commercial Multiple Peril (Liability Portion) .....	160,332	145,211	0	68,466	32,500	(114,238)	101,867	2,439	(29,243)	71,395	29,741	8,739
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
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	(128)	251	0	102	0	6	36	0	(6)	5	6	38
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	142,056	129,744	0	41,996	141,185	130,324	299,025	6,465	3,256	8,916	13,541	7,753
17.1	Other Liability - Occurrence .....	27,823	25,126	0	17,214	0	(97,092)	(78,578)	891	(602)	13,713	5,076	1,515
17.2	Other Liability - Claims-Made .....	0	19	0	0	0	4	4	0	(4)	10	0	0
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	9,792	9,679	0	2,171	0	177	6,609	0	923	7,064	1,567	533
18.2	Products Liability - Claims-Made .....	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) .....	9	25	0	3	0	(31)	54	0	(15)	27	1	0
19.4	Other Commercial Auto Liability .....	12,480	13,250	0	3,686	0	(1,524)	5,030	0	(942)	2,286	2,118	680
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 .....	10,399	10,354	0	3,429	13,902	17,039	3,199	0	17	39	1,796	566
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	0	0	0	0	477	(2)	0	702	(11)	0	0
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	545	545	0	318	0	(9)	64	0	(1)	23	84	30
27.	Boiler and Machinery .....	3,736	3,717	0	200	0	0	0	0	0	0	552	203
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	637,610	592,970	0	226,385	204,560	7,984	410,088	11,029	(22,100)	109,095	104,337	34,793
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 \$ 698  
(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 2022 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 2022

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 .....	13,156	11,814	0	4,845	0	(1,177)	2,808	0	788	0	1,964	514
2.1	Allied Lines .....	21,843	20,885	0	9,218	36,876	34,574	1,852	(209)	0	195	2,715	854
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 .....	250	208	0	42	0	(97)	41	0	(11)	4	40	10
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) .....	1,259,287	1,247,366	0	587,443	537,658	563,537	380,524	4,391	5,572	23,880	224,483	49,227
5.2	Commercial Multiple Peril (Liability Portion) .....	749,073	717,500	0	329,398	106,406	1,527,171	2,174,153	39,015	35,586	342,223	140,702	29,318
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	1,032	0	585	0	(455)	62	0	(4)	11	35	38
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	28,621	28,486	0	14,525	0	(394)	983	0	(12)	212	5,217	1,122
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	323,470	298,022	0	107,292	78,076	613,443	2,686,103	91,788	91,261	26,697	35,065	12,641
17.1	Other Liability - Occurrence .....	32,262	33,234	0	15,992	150,000	479,920	684,879	22,059	(28,033)	112,466	5,706	1,264
17.2	Other Liability - Claims-Made .....	274	325	0	2	0	7	10	0	(31)	97	41	11
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	4,108	5,185	0	5,793	0	(2,377)	7,825	0	(2,912)	5,392	754	161
18.2	Products Liability - Claims-Made .....	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) .....	112	149	0	8	0	(31)	138	0	(14)	66	32	4
19.4	Other Commercial Auto Liability .....	93,067	91,479	0	19,026	79,910	69,216	112,362	2,574	3,140	11,177	16,240	3,642
21.1	Private Passenger Auto Physical Damage .....	0	0	0	0	(207)	0	0	0	0	0	0	0
21.2	Commercial Auto Physical Damage .....	22,640	23,175	0	3,554	20,501	20,680	602	0	26	61	3,968	885
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	0	0	0	0	(6,626)	574	0	(5,572)	282	0	0
24.	Surety .....	14,586	14,984	0	7,589	0	(1,991)	4,536	0	(710)	3,830	3,202	570
26.	Burglary and Theft .....	151	151	0	104	0	(1,099)	72	0	(301)	27	23	6
27.	Boiler and Machinery .....	3,062	2,804	0	1,198	0	0	0	0	0	0	359	120
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	2,566,939	2,496,779	0	1,106,614	1,009,220	3,294,094	6,057,524	159,827	98,564	526,620	440,546	100,387
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 \$ 5,553

(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 2022 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 2022 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	99,446	95,781	0	31,383	0	(8,706)	(11,950)	0	448	977	16,436	(1,034)
2.1	Allied Lines	173,005	162,446	0	63,685	87,249	79,819	(7,582)	4,397	4,649	1,937	29,832	(3,364)
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	5,785	5,001	0	2,491	0	351	693	0	25	35	1,195	(48)
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	(254)	0	0	0	0	0	0
5.1	Commercial Multiple Peril (Non-Liability Portion)	1,315,305	1,487,028	0	585,755	954,806	(807,630)	736,240	31,971	29,365	21,438	232,828	(51,458)
5.2	Commercial Multiple Peril (Liability Portion)	931,895	1,015,256	0	377,238	576,321	601,932	1,636,517	277,345	301,692	610,883	184,802	(28,449)
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	1,831	1,917	0	983	0	80	334	0	7	31	365	(59)
10.	Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence	0	0	0	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	0	0	0
12.	Earthquake	1,777	1,635	0	689	0	13	53	0	5	11	1,176	(26)
13.1	Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation	341,642	329,762	0	121,668	71,767	633,328	794,480	9,883	(1,936)	25,986	38,143	(6,902)
17.1	Other Liability - Occurrence	393,867	401,010	0	170,113	9,222	252,805	880,507	19,198	46,226	556,133	63,794	(10,835)
17.2	Other Liability - Claims-Made	45,492	50,128	0	16,652	212,063	(42,248)	1,094	25,264	(31,140)	10,312	7,237	(2,574)
17.3	Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence	101,209	103,778	0	35,753	0	(28,164)	132,192	0	(29,402)	101,579	20,075	(2,792)
18.2	Products Liability - Claims-Made	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	181,589	193,234	0	68,690	78,048	8,592	78,401	531	(5,762)	21,111	24,308	(6,761)
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	247,357	289,890	0	130,621	117,540	(1,148,108)	2,421,329	65,463	46,624	64,316	48,417	(16,741)
21.1	Private Passenger Auto Physical Damage	87,385	93,170	0	35,629	25,617	28,143	4,584	0	(32)	109	11,710	(3,249)
21.2	Commercial Auto Physical Damage	20,683	24,796	0	10,382	(10,321)	(15,558)	1,602	0	4	49	4,538	(1,483)
22.	Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity	0	4,259	0	0	0	(10,564)	2,562	0	(7,554)	1,126	0	(51)
24.	Surety	0	(1)	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft	1,900	17,110	0	658	0	(19,362)	3,488	0	(5,006)	1,364	289	(69)
27.	Boiler and Machinery	16,045	14,908	0	3,918	0	0	0	0	0	0	2,435	(182)
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
31.	Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a)	3,966,213	4,291,108	0	1,656,308	2,122,058	(475,531)	6,674,544	434,052	348,213	1,417,397	687,580	(136,077)
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 \$ 7,087  
(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 2022 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 2022 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 .....	379,789	486,365	0	148,177	13,020	78,505	117,052	0	1,638	6,511	64,046	10,162
2.1	Allied Lines .....	340,913	381,882	0	146,833	16,953	39,055	52,800	0	493	3,776	64,189	9,121
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 .....	1,100	23,573	0	289	0	4,534	5,197	0	314	349	476	29
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	16,799,566	16,741,811	0	8,749,982	3,484,932	5,394,604	5,081,576	62,054	43,268	248,863	3,608,027	448,843
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	5,525,297	5,849,086	0	2,508,814	2,558,610	3,818,557	1,653,092	19,838	(108,663)	(22,269)	1,195,602	147,851
5.2	Commercial Multiple Peril (Liability Portion) .....	3,285,643	3,268,278	0	1,328,779	585,660	502,708	3,432,524	213,024	163,047	1,946,729	722,210	87,955
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 .....	268,071	274,651	0	131,457	89,156	45,581	9,336	675	(293)	1,639	59,525	7,151
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	59,421	62,851	0	29,043	0	(270)	2,306	0	(94)	401	13,296	1,590
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	481,689	453,567	0	204,508	173,266	827,732	2,365,312	16,596	26,939	60,823	52,447	12,889
17.1	Other Liability - Occurrence .....	190,578	532,934	0	74,232	166,661	63,997	262,179	54,539	102,518	569,346	33,846	5,099
17.2	Other Liability - Claims-Made .....	1,371	1,444	0	853	0	688	736	0	238	245	228	37
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	45,778	512,317	0	33,210	956,738	(1,586,437)	709,343	144,495	11,757	367,839	3,934	1,225
18.2	Products Liability - Claims-Made .....	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 .....	851,896	931,309	0	407,331	77,711	70,629	417,481	19,285	6,983	132,059	140,617	22,793
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 .....	388,833	434,413	0	173,714	241,666	267,493	45,298	75	430	1,272	58,414	10,404
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	1,182	670	0	935	0	4,626	166	0	2,382	44	193	32
24.	Surety .....	2,358	2,358	0	0	0	23,797	48,814	0	10,239	20,260	472	63
26.	Burglary and Theft .....	308	395	0	299	0	(216)	148	0	(38)	44	51	8
27.	Boiler and Machinery .....	31,486	45,774	0	11,106	0	0	0	0	0	0	4,998	842
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	28,655,279	30,003,678	0	13,949,562	8,364,373	9,555,583	14,203,360	530,581	261,158	3,337,931	6,022,571	766,094
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 \$ 105,820  
(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 2022 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 2022 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 .....	102,465	103,070	0	31,569	0	569	2,328	0	(84)	(577)	18,075	2,056
2.1	Allied Lines .....	99,001	96,852	0	37,702	28,144	28,078	2,042	0	78	597	19,302	1,986
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 .....	896	861	0	201	0	16	34	0	1	2	554	18
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	0	0	0	0	(189)	583	0	0	(16)	43	0	0
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	3,453,533	3,315,115	0	1,768,942	922,888	279,437	115,052	9,791	4,812	22,480	602,968	69,294
5.2	Commercial Multiple Peril (Liability Portion) .....	2,548,372	2,542,491	0	1,131,897	111,739	524,060	1,603,381	52,951	34,358	680,886	465,162	51,144
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 .....	3,560	3,559	0	737	(11)	14	0	0	0	7	659	71
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	16,284	16,704	0	7,869	0	(82)	264	0	(5)	53	4,202	327
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	1,533,208	1,648,932	0	488,023	682,560	62,707	3,615,957	71,547	82,425	100,360	170,052	30,778
17.1	Other Liability - Occurrence .....	216,232	208,993	0	71,468	(7,160)	14,316	610,408	38,015	82,923	277,460	32,243	4,339
17.2	Other Liability - Claims-Made .....	8,469	10,643	0	2,767	0	20	77	0	(178)	892	1,535	170
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	4,127	4,542	0	417	(4,860)	3,279	0	0	(4,164)	3,114	688	83
18.2	Products Liability - Claims-Made .....	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) .....	5,923	5,487	0	1,931	13,857	48,691	50,522	157	210	846	1,068	119
19.4	Other Commercial Auto Liability .....	449,898	430,122	0	143,794	353,760	(108,869)	135,366	60,632	56,618	50,507	84,553	9,052
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 .....	167,545	163,307	0	52,322	44,516	48,526	15,076	0	81	348	31,826	3,362
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	20,575	0	3,394	(4,382)	(3,476)	90	0	2,012	(33)	0	0
24.	Surety .....	0	0	0	0	0	(12)	3	0	(7)	2	0	0
26.	Burglary and Theft .....	1,399	28,496	0	5,448	(213)	24	0	0	(75)	9	216	28
27.	Boiler and Machinery .....	18,463	18,328	0	6,303	0	0	0	0	0	0	2,806	370
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	8,629,375	8,618,077	0	3,754,784	2,145,922	888,708	6,154,500	233,093	258,989	1,136,996	1,435,909	173,197
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 \$ 10,938  
(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 2022 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 2022 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	572,203	594,324	0	289,952	482,877	147,804	193,324	15,911	22,043	26,127	76,184	12,841
2.1 Allied Lines	735,159	727,977	0	353,995	148,723	147,270	71,034	16,941	16,701	7,129	109,353	18,989
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	6,668	7,137	0	2,541	0	97	1,709	0	28	115	1,025	177
3. Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril	25,671,429	23,817,853	0	13,693,949	6,505,614	8,015,068	6,497,446	162,885	231,080	386,583	5,130,755	673,914
5.1 Commercial Multiple Peril (Non-Liability Portion)	12,870,730	12,575,327	0	6,064,867	3,443,448	4,470,527	2,952,337	111,111	(79,149)	44,897	2,321,270	337,075
5.2 Commercial Multiple Peril (Liability Portion)	10,146,409	9,942,929	0	4,329,586	1,927,106	4,618,373	22,275,291	1,010,000	2,278,437	7,001,425	1,934,910	269,729
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	551,976	519,035	0	282,264	77,938	39,742	32,647	101	(5,941)	6,407	113,151	14,590
10. Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence	0	0	0	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	0	0	0
12. Earthquake	340,430	298,458	0	165,607	0	3,234	10,161	0	332	1,655	66,015	9,049
13.1 Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation	3,556,089	3,353,441	0	1,268,540	1,545,377	2,021,286	6,366,368	129,580	76,121	527,038	379,312	95,913
17.1 Other Liability - Occurrence	697,551	730,262	0	211,906	454,761	(721,332)	782,859	161,716	142,739	831,211	118,459	18,542
17.2 Other Liability - Claims-Made	27,421	23,600	0	12,028	0	5,889	6,233	0	2,772	4,101	4,285	729
17.3 Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
18.1 Products Liability - Occurrence	44,397	47,534	0	16,123	0	17,109	113,472	514	(4,049)	64,833	7,517	1,180
18.2 Products Liability - Claims-Made	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	(2,053)	(2,434)	0	781	686	0	0
19.3 Commercial Auto No-Fault (Personal Injury Protection)	15,825	17,128	0	7,451	(4,342)	(37,910)	(2,390)	1,533	(1,746)	(1,024)	3,030	421
19.4 Other Commercial Auto Liability	1,191,903	1,461,602	0	696,284	2,069,589	641,201	2,587,992	155,452	144,800	330,462	212,901	31,693
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	510,772	670,756	0	285,459	356,858	349,593	64,079	0	354	1,906	88,444	13,582
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	2,600	7,024	0	1,033	(6,800)	23,146	1,607	0	16,196	383	695	69
24. Surety	45,938	47,943	0	24,720	0	(30,805)	33,327	0	(19,517)	20,132	7,093	1,229
26. Burglary and Theft	5,261	5,024	0	3,010	0	(567)	1,565	0	0	465	867	140
27. Boiler and Machinery	35,592	36,149	0	13,702	0	0	0	0	0	0	5,426	946
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
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a)	57,028,353	54,883,503	0	27,723,017	17,001,149	19,707,672	41,986,627	1,765,744	2,821,953	9,254,531	10,580,692	1,500,808
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 \$ 226,495  
(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 2022 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 2022

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 .....	168,185	205,095	0	43,051	18,532	24,118	38,343	0	(1,078)	2,296	25,503	1,820
2.1	Allied Lines .....	272,526	296,867	0	90,854	499,845	108,208	97,626	52,994	49,646	2,306	46,686	3,077
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 .....	11,857	18,746	0	4,791	0	(300)	1,689	0	55	219	2,374	110
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) .....	15,597,514	15,966,385	0	6,999,832	3,930,162	24,399,653	27,370,976	172,249	303,609	396,544	2,799,427	182,498
5.2	Commercial Multiple Peril (Liability Portion) .....	10,271,657	10,552,622	0	4,452,021	1,619,924	6,329,478	18,581,841	1,773,755	724,450	5,751,154	1,989,807	120,697
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 .....	45,102	34,143	0	19,339	0	577	2,041	0	142	414	8,442	597
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	31,187	33,747	0	12,864	0	77	2,081	0	37	309	8,111	352
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	4,547,725	4,637,078	0	1,740,338	1,075,690	620,825	4,313,970	115,557	70,384	532,157	505,409	55,317
17.1	Other Liability - Occurrence .....	313,682	303,258	0	167,594	19,196	461,898	806,223	46,453	89,520	187,674	54,863	3,767
17.2	Other Liability - Claims-Made .....	17,559	16,008	0	11,279	20,500	(309,507)	2,955	5,148	(18,740)	2,579	2,534	208
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	285,006	257,998	0	180,631	0	67,677	233,298	0	(25,985)	64,056	42,929	3,521
18.2	Products Liability - Claims-Made .....	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) .....	254,158	282,422	0	106,971	19,399	(193,915)	623,517	731	(3,876)	63,310	23,748	1,912
19.4	Other Commercial Auto Liability .....	764,614	794,421	0	303,564	175,897	(171,715)	764,709	24,642	72,676	186,473	117,167	8,753
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 .....	645,386	694,831	0	191,335	449,379	461,006	53,553	0	909	2,043	96,676	7,302
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	810	1,763	0	808	0	2,427	541	0	9,712	(254)	122	7
24.	Surety .....	0	(46)	0	(36)	0	(3,524)	523	0	(598)	340	0	0
26.	Burglary and Theft .....	8,983	11,210	0	5,643	0	(137)	2,075	0	179	844	1,350	100
27.	Boiler and Machinery .....	37,307	46,588	0	11,506	0	0	0	0	0	0	5,749	364
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	33,273,258	34,153,136	0	14,342,385	7,828,524	31,796,846	52,895,961	2,191,529	1,271,042	7,192,464	5,730,897	390,402
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 \$ 62,419

(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 2022 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 2022 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 .....	85,945	86,502	0	20,484	36,778	47,775	16,024	0	98	664	12,472	1,756
2.1	Allied Lines .....	206,268	203,941	0	69,246	284,398	379,051	110,120	48	(33)	1,713	23,650	4,214
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 .....	1,429	1,953	0	747	0	(24)	211	0	1	17	80	29
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) .....	6,494,625	6,190,253	0	2,959,250	3,477,187	7,752,168	5,961,204	46,865	65,184	106,107	1,117,365	132,719
5.2	Commercial Multiple Peril (Liability Portion) .....	4,559,982	4,354,992	0	1,806,428	640,948	564,200	5,682,390	329,452	568,164	2,589,670	821,187	93,238
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 .....	6,852	5,491	0	2,951	0	(52)	257	0	(43)	56	1,098	140
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	4,631	3,929	0	2,030	0	(20)	145	0	2	29	1,222	95
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	2,545,884	2,426,095	0	794,039	530,331	942,923	2,294,096	76,655	92,914	201,224	235,253	52,185
17.1	Other Liability - Occurrence .....	509,031	497,438	0	158,766	100,000	(181,205)	1,101,175	47,026	134,215	464,436	76,785	10,400
17.2	Other Liability - Claims-Made .....	16,940	16,375	0	4,314	0	1,103	1,150	0	757	2,944	2,648	346
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	69,645	54,028	0	24,351	(2,000)	9,152	54,010	188	3,046	38,244	11,635	1,423
18.2	Products Liability - Claims-Made .....	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) .....	3,345	4,214	0	1,367	3,856	(22,084)	1,892	51	(62)	962	604	68
19.4	Other Commercial Auto Liability .....	233,787	270,820	0	117,353	1,049,265	(624,022)	3,434,979	204,952	137,971	188,757	41,818	4,777
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 .....	105,069	136,081	0	47,264	149,567	145,993	11,378	0	79	431	18,050	2,147
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	0	0	0	0	244	16	0	516	(6)	0	0
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	2,212	1,519	0	752	0	(199)	155	0	(70)	60	334	45
27.	Boiler and Machinery .....	26,396	26,724	0	8,503	0	0	0	0	0	0	3,120	539
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	14,872,041	14,280,355	0	6,017,845	6,270,330	9,015,003	18,669,202	705,237	1,002,739	3,595,308	2,367,321	304,121
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 \$ 16,197  
(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 2022 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 2022 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 .....	22,877	18,744	0	5,960	0	(1,463)	(2,121)	0	63	196	3,838	1,194
2.1	Allied Lines .....	19,213	16,137	0	5,045	0	(652)	(705)	0	64	182	3,555	1,003
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) .....	289,563	241,306	0	189,795	(2,136)	18,681	30,389	0	1,841	5,409	51,265	15,159
5.2	Commercial Multiple Peril (Liability Portion) .....	169,527	173,389	0	100,186	0	23,403	87,699	0	12,839	68,064	32,236	8,853
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 .....	30	536	0	0	0	(2,091)	17	0	(29)	9	6	2
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	2,902	2,979	0	2,228	0	29	99	0	10	20	496	152
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	56,696	50,721	0	18,219	517	(7,877)	13,063	21	(1,201)	4,057	20,236	2,965
17.1	Other Liability - Occurrence .....	16,649	19,095	0	7,124	0	(15,929)	39,153	0	(6,518)	21,891	3,011	869
17.2	Other Liability - Claims-Made .....	8,267	3,825	0	4,443	0	160	164	0	307	445	1,254	432
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	1,165	1,672	0	140	0	(2,937)	3,732	0	(2,780)	3,066	192	61
18.2	Products Liability - Claims-Made .....	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 .....	89,720	96,751	0	30,386	295	(4,482)	30,174	0	(3,641)	13,931	16,249	4,684
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 .....	27,721	30,180	0	7,437	10,595	13,409	3,199	0	7	85	5,099	1,447
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	194	0	109	0	(58)	38	0	(35)	4	0	0
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	100	100	0	0	0	(142)	10	0	(38)	4	15	5
27.	Boiler and Machinery .....	4,116	3,218	0	1,047	0	0	0	0	0	0	635	215
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	708,546	658,847	0	372,119	9,271	20,051	204,911	21	889	117,363	138,087	37,041
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 \$ 938  
(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 2022 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 2022				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										
Fire	9,137	7,153	0	2,876	0	1,255	1,824	0	(76)	114	1,338	184
Allied Lines	17,573	14,765	0	6,608	3,463	9,010	6,220	0	(154)	136	2,817	354
Multiple Peril Crop	0	0	0	0	0	0	0	0	0	0	0	0
Federal Flood	0	0	0	0	0	0	0	0	0	0	0	0
Private Crop	0	0	0	0	0	0	0	0	0	0	0	0
Private Flood	3	3	0	0	0	(21)	4	0	(3)	0	1	0
Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
Homeowners Multiple Peril	7,013	7,994	0	3,857	0	6,692	7,326	0	(3)	81	958	141
Commercial Multiple Peril (Non-Liability Portion)	1,039,210	1,027,542	0	444,110	50,364	706,875	752,751	0	5,640	26,301	182,825	20,950
Commercial Multiple Peril (Liability Portion)	568,279	541,005	0	228,994	49,098	(77,665)	1,915,510	154,105	(11,589)	531,008	105,623	11,442
Mortgage Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
Ocean Marine	0	0	0	0	0	0	0	0	0	0	0	0
Inland Marine	193	193	0	148	25,000	(24)	3	0	(5)	3	29	4
Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
Medical Professional Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
Medical Professional Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
Earthquake	16,104	16,037	0	6,688	0	59	502	0	(95)	115	2,069	324
Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
Workers' Compensation	492,727	508,541	0	241,344	153,426	374,528	999,739	12,709	5,297	48,022	50,962	10,828
Other Liability - Occurrence	173,730	145,033	0	107,230	500	26,650	233,190	0	46,595	158,197	28,630	3,497
Other Liability - Claims-Made	2,124	3,710	0	705	0	301	339	0	258	1,085	315	43
Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
Products Liability - Occurrence	47,966	57,944	0	35,453	8,082	(12,976)	32,968	960	8,865	33,825	7,721	967
Products Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
Other Private Passenger Auto Liability	(31)	(31)	0	0	0	0	0	0	0	0	(3)	0
Commercial Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
Other Commercial Auto Liability	93,511	77,112	0	36,688	0	(31,163)	31,491	0	(28,933)	70,225	15,777	1,882
Private Passenger Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
Commercial Auto Physical Damage	43,920	37,873	0	16,665	4,894	1,969	879	0	40	139	7,506	884
Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
Fidelity	0	0	0	0	0	(11)	5	0	7	0	0	0
Surety	0	0	0	0	0	0	0	0	0	0	0	0
Burglary and Theft	215	194	0	92	0	(19)	26	0	(6)	9	33	4
Boiler and Machinery	2,510	2,045	0	886	0	0	0	0	0	0	352	51
Credit	0	0	0	0	0	0	0	0	0	0	0	0
International	0	0	0	0	0	0	0	0	0	0	0	0
Warranty	0	0	0	0	0	0	0	0	0	0	0	0
Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
Total (a)	2,514,204	2,447,113	0	1,132,344	294,827	1,005,460	3,982,777	167,774	25,838	869,260	406,953	51,555
DETAILS OF WRITE-INS												
Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
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 \$ 3,642  
(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 2022 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 2022 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	(87)	119	0	(68)	104	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
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	0	0	0	0	0	0	0	0	0	0	0	0
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	66,650	85,097	0	11,255	0	(5,528)	29,670	0	(4,096)	7,463	7,254	3,804
17.1	Other Liability - Occurrence .....	0	0	0	0	0	0	0	0	0	0	0	0
17.2	Other Liability - Claims-Made .....	598	588	0	105	0	9	14	0	75	167	84	34
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	0	0	0	0	0	0	0	0	0	0	0	0
18.2	Products Liability - Claims-Made .....	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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	67,248	85,685	0	11,360	0	(5,606)	29,803	0	(4,089)	7,734	7,338	3,838
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 \$ 139  
(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 2022 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 2022 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 .....	1,695	1,543	0	545	0	120	374	0	8	(16)	240	40
2.1	Allied Lines .....	5,517	4,836	0	2,383	0	63,646	64,093	0	(24)	39	811	129
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 .....	163	139	0	36	0	7	14	0	1	1	26	4
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) .....	199,976	185,726	0	93,540	106,621	90,669	14,496	4,009	5,720	4,415	37,542	4,686
5.2	Commercial Multiple Peril (Liability Portion) .....	107,859	117,721	0	52,938	0	50,862	99,604	9,549	16,374	48,348	20,401	2,531
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 .....	648	407	0	241	0	43	45	0	4	4	104	15
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	872	898	0	443	0	(16)	33	0	(1)	7	325	20
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	160,670	134,412	0	37,048	51,942	40,335	176,357	4,069	7,020	7,305	19,328	3,780
17.1	Other Liability - Occurrence .....	4,870	7,623	0	2,035	75,001	(97,253)	2,111	23,913	(33,980)	7,083	895	114
17.2	Other Liability - Claims-Made .....	1,735	1,727	0	609	0	176	194	0	42	495	251	41
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	881	654	0	368	0	(3,407)	9,750	0	(4,515)	2,808	146	21
18.2	Products Liability - Claims-Made .....	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 .....	67,706	60,987	0	36,737	25,379	28,044	17,146	29	460	7,596	12,694	1,587
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 .....	48,765	55,630	0	21,921	12,025	13,550	12,772	0	86	189	8,774	1,144
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 .....	500	429	0	188	0	0	0	0	0	0	62	12
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	601,857	572,732	0	249,032	270,968	186,776	396,989	41,569	(8,805)	78,274	101,599	14,124
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 \$ 735  
(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 2022 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 2022 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 .....	71,011	72,351	0	19,858	0	9,761	13,418	0	377	1,544	12,598	2,370
2.1	Allied Lines .....	106,323	105,974	0	32,055	0	304	2,410	0	769	17,312	3,548	
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	(1)	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) .....	713,482	693,029	0	369,314	85,337	281,846	233,453	0	6,361	18,448	123,062	23,836
5.2	Commercial Multiple Peril (Liability Portion) .....	796,128	776,339	0	413,859	87,482	247,741	477,375	4,076	21,300	244,122	144,985	26,828
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 .....	18,465	16,434	0	5,651	0	60	393	0	97	213	3,290	616
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	13,456	11,404	0	6,985	0	28	536	0	8	84	2,460	488
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	593,277	673,779	0	202,611	41,187	159,840	437,225	5,776	9,280	71,789	71,470	19,866
17.1	Other Liability - Occurrence .....	41,318	34,439	0	13,110	0	(54,958)	2,460	12,437	11,865	13,486	7,661	1,379
17.2	Other Liability - Claims-Made .....	347	1,751	0	359	0	273	277	0	179	330	66	15
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	12,863	12,244	0	6,075	21,531	(12,032)	9,111	0	(4,354)	7,361	2,240	429
18.2	Products Liability - Claims-Made .....	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 .....	2,834	2,226	0	1,178	0	222	390	0	84	168	505	95
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	(9)	0	0	(6)	0	0	0
26.	Burglary and Theft .....	0	0	0	0	0	0	0	0	0	0	0	0
27.	Boiler and Machinery .....	23,019	20,690	0	6,422	0	0	0	0	0	0	3,522	768
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	2,392,525	2,420,662	0	1,077,477	235,537	633,075	1,177,048	22,289	45,228	358,314	389,171	80,238
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 \$ 4,592  
(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 2022 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 2022 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 .....	40,668	63,225	0	19,477	3,486	141	19,060	0	(600)	976	4,499	507
2.1	Allied Lines .....	104,203	131,775	0	42,171	69,539	44,394	20,573	132	(177)	1,566	16,119	1,353
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 .....	2,235	3,233	0	1,658	0	(618)	846	0	(23)	57	52	29
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	9,146,721	9,354,066	0	4,705,104	3,741,164	3,416,576	4,267,459	92,133	74,862	189,103	2,111,565	119,801
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	2,497,135	2,503,357	0	1,112,096	1,154,559	4,920,789	3,916,378	2,168	(36,878)	5,942	486,009	32,856
5.2	Commercial Multiple Peril (Liability Portion) .....	2,037,663	2,008,658	0	970,195	174,522	552,800	2,332,995	83,239	7,974	984,125	423,203	26,802
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 .....	203,286	211,814	0	100,912	35,183	51,463	26,999	0	(706)	1,216	48,329	2,672
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	85,563	87,648	0	43,265	0	(906)	3,011	0	(214)	553	19,550	1,120
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	1,035,123	947,977	0	383,494	289,841	77,514	1,772,292	23,839	25,764	151,039	115,892	13,627
17.1	Other Liability - Occurrence .....	56,594	143,921	0	23,689	4,275	121,025	261,016	5,183	48,081	170,248	10,276	744
17.2	Other Liability - Claims-Made .....	495	748	0	429	0	295	309	0	100	88	92	7
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	8,867	111,783	0	1,776	(14,944)	(24,246)	108,931	0	9,167	75,634	1,395	117
18.2	Products Liability - Claims-Made .....	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 .....	7,586	7,732	0	4,076	(489)	(629)	2,507	0	(60)	357	1,342	100
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 .....	285,522	311,994	0	122,684	25,084	714,505	811,332	853	12,503	56,750	45,615	3,756
21.1	Private Passenger Auto Physical Damage .....	7,288	7,379	0	4,208	(770)	1,525	2,035	0	(1)	7	1,342	96
21.2	Commercial Auto Physical Damage .....	114,723	132,807	0	49,395	23,332	28,405	8,905	0	111	385	18,363	1,509
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	0	0	0	0	8,175	58	0	4,271	16	0	0
24.	Surety .....	0	0	0	0	0	(1,614)	249	0	(949)	152	0	0
26.	Burglary and Theft .....	0	0	0	0	0	(713)	52	0	(156)	16	0	0
27.	Boiler and Machinery .....	11,551	12,837	0	4,895	0	0	0	0	0	0	1,416	152
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	15,645,223	16,040,954	0	7,589,524	5,504,782	9,908,881	13,555,007	207,547	143,069	1,638,230	3,305,059	205,248
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 \$ 53,682  
(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 2022 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 2022 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 .....	167,587	189,763	0	42,659	20,087	38,944	185,852	502	(2,158)	(7,504)	27,264	3,724
2.1	Allied Lines .....	174,153	209,169	0	49,312	0	74,112	131,462	0	(453)	2,208	34,078	3,874
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 .....	488	1,710	0	168	0	(46)	208	0	(6)	18	91	11
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	7,988,558	8,248,899	0	4,122,270	2,754,918	2,570,509	3,944,158	93,479	102,790	208,508	1,362,875	177,462
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	7,925,357	7,857,234	0	3,962,216	7,805,060	(2,651,784)	4,242,296	186,479	197,937	241,819	1,439,609	176,311
5.2	Commercial Multiple Peril (Liability Portion) .....	8,340,445	8,008,775	0	3,843,295	4,975,283	10,388,311	21,036,366	1,356,955	1,263,925	6,206,138	1,439,461	185,471
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 .....	267,790	286,556	0	127,408	43,300	36,200	7,961	0	(1,011)	1,472	48,460	5,949
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	62,839	61,055	0	30,691	0	327	3,141	0	(128)	430	11,594	1,400
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	3,352,510	3,301,551	0	1,271,100	1,252,074	958,284	11,981,928	332,086	495,150	549,364	343,819	74,678
17.1	Other Liability - Occurrence .....	356,210	331,931	0	160,150	45,000	(174,029)	1,270,545	79,107	61,731	651,778	60,394	7,919
17.2	Other Liability - Claims-Made .....	4,028	4,299	0	2,085	0	265	116	0	(2,053)	1,907	626	100
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	86,087	83,237	0	26,467	0	(649,096)	439,791	264,899	335,841	310,949	14,583	1,913
18.2	Products Liability - Claims-Made .....	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	(33)	51	0	(13)	14	0	14,772
19.3	Commercial Auto No-Fault (Personal Injury Protection) .....	12,120	14,920	0	4,742	(17,605)	(18,854)	7,517	(680)	(363)	2,840	2,160	269
19.4	Other Commercial Auto Liability .....	639,641	641,462	0	317,673	95,574	161,029	400,027	1,784	(8,468)	111,086	114,993	14,209
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 .....	127,287	126,665	0	68,274	88,311	85,724	10,350	0	159	473	23,470	2,828
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	1,045	0	215	0	3,351	232	0	1,555	62	0	0
24.	Surety .....	8,468	9,578	0	14,218	0	(226)	1,768	0	18	1,664	1,341	188
26.	Burglary and Theft .....	344	1,168	0	287	0	(389)	248	0	(89)	77	53	8
27.	Boiler and Machinery .....	29,509	32,811	0	7,618	0	0	0	0	0	0	4,526	656
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	29,543,521	29,411,828	0	14,050,848	17,062,002	10,822,599	43,664,017	2,314,611	2,444,364	8,283,303	4,929,397	671,742
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 \$ 62,598  
(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 2022 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 2022 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 .....	5,058	4,843	0	3,138	0	225	160	0	27	58	932	365
2.1	Allied Lines .....	20,442	17,447	0	13,449	0	580	774	0	75	144	3,649	1,396
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	11	0	0	0	(5)	1	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) .....	145,236	305,259	0	59,804	767,759	130,881	590,536	16,877	17,765	11,099	25,718	9,829
5.2	Commercial Multiple Peril (Liability Portion) .....	104,079	230,522	0	48,166	446,957	1,268,943	1,749,638	80,878	167,581	234,244	21,061	7,690
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 .....	2,290	2,166	0	1,908	0	33	47	0	17	22	367	154
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	794	4,427	0	393	0	98	266	0	(4)	34	134	54
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	150
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	93,747	62,444	0	41,143	4,024	(13,844)	35,065	43	191	10,776	10,006	6,373
17.1	Other Liability - Occurrence .....	2,455	2,748	0	363	0	(1,974)	4,273	0	(3,506)	2,657	440	166
17.2	Other Liability - Claims-Made .....	1,130	1,192	0	308	0	143	150	0	135	314	161	76
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	(137)	21	0	0	0	(2,584)	116	0	(1,591)	89	(19)	0
18.2	Products Liability - Claims-Made .....	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 .....	489	763	0	322	0	(666)	644	0	(338)	309	97	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	2	3	0	(2)	1	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 .....	2,260	2,010	0	1,458	0	0	0	0	0	0	365	156
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	377,843	633,853	0	170,452	1,218,740	1,381,832	2,381,673	97,798	180,350	259,747	62,911	26,442
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 \$ 669  
(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 2022 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 2022 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 .....	1,063,430	1,055,470	0	580,037	131,280	17,183	327,583	13,994	19,594	(38,057)	180,619	22,520
2.1 Allied Lines .....	1,256,974	1,307,817	0	656,208	668,787	2,698,991	2,920,291	43,525	41,243	16,478	235,198	26,431
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 .....	148,850	148,783	0	80,527	521,282	(227,451)	263,074	264	483	1,512	26,411	3,276
3. Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril .....	28,655,478	22,867,749	0	15,452,694	9,068,552	12,622,529	6,089,748	92,897	309,023	516,037	5,374,295	630,323
5.1 Commercial Multiple Peril (Non-Liability Portion) .....	11,091,862	11,206,950	0	5,086,956	4,575,301	9,708,134	8,244,039	48,720	82,844	355,561	2,044,844	244,111
5.2 Commercial Multiple Peril (Liability Portion) .....	15,023,169	14,329,509	0	7,168,776	6,156,748	5,464,998	45,297,388	2,959,295	3,756,716	12,350,195	2,719,390	330,623
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 .....	1,162,575	976,037	0	601,284	402,899	432,580	61,610	25	(178)	5,364	214,428	25,577
10. Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12. Earthquake .....	499,069	501,477	0	256,758	0	11,422	27,990	0	94	3,722	87,720	10,983
13.1 Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation .....	3,022,418	3,131,297	0	1,106,343	1,298,593	407,247	11,351,766	240,224	233,030	528,348	296,817	68,877
17.1 Other Liability - Occurrence .....	943,360	893,895	0	502,220	217,000	787,326	6,399,238	435,613	377,769	1,330,278	159,547	21,089
17.2 Other Liability - Claims-Made .....	57,176	46,592	0	35,395	0	63,250	424,995	16,993	32,595	46,198	10,655	1,264
17.3 Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1 Products Liability - Occurrence .....	170,650	168,523	0	97,700	4,616	73,282	570,465	185,044	91,202	263,817	29,796	3,757
18.2 Products Liability - Claims-Made .....	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private Passenger Auto No-Fault (Personal Injury Protection) .....	57,638	63,845	0	20,797	625,895	(32,414)	306,319	763	(970)	5,478	8,937	1,257
19.2 Other Private Passenger Auto Liability .....	277,525	302,582	0	104,177	39,241	6,475	1,403,701	50,728	91,243	84,366	42,903	6,059
19.3 Commercial Auto No-Fault (Personal Injury Protection) .....	73,395	119,475	0	31,984	4,551	25,202	79,393	434	4,156	22,170	13,850	1,616
19.4 Other Commercial Auto Liability .....	1,319,159	1,652,098	0	541,745	1,483,721	1,524,895	3,744,147	171,494	218,489	475,556	262,518	29,035
21.1 Private Passenger Auto Physical Damage .....	167,300	180,786	0	61,591	59,057	33,042	5,236	0	(45)	211	25,764	3,638
21.2 Commercial Auto Physical Damage .....	474,264	662,056	0	201,437	127,337	138,639	43,343	0	612	2,010	97,598	10,439
22. Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity .....	2,629	2,761	0	657	0	608	419	0	1,333	(163)	0	58
24. Surety .....	0	72	0	0	0	(45,990)	9	0	(58)	8	0	0
26. Burglary and Theft .....	9,857	12,601	0	5,263	0	(1,383)	1,221	0	(419)	412	1,574	217
27. Boiler and Machinery .....	185,974	189,681	0	100,393	0	0	0	0	0	0	30,254	4,093
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
31. Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a) .....	65,662,752	59,820,056	0	32,692,942	25,384,860	33,708,565	87,561,975	4,260,013	5,258,756	15,969,501	11,863,118	1,445,243
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 \$ 179,858  
(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 2022 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 2022 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 .....	144,426	141,805	0	49,137	0	(6,068)	(10,307)	0	28	1,676	20,835	4,561
2.1	Allied Lines .....	257,816	243,117	0	83,951	54,354	883	(3,732)	0	(361)	2,752	43,231	8,141
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 .....	13,134	16,423	0	3,619	0	(394)	2,189	0	39	141	2,218	415
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	0	0	0	0	(4,031)	(16,564)	14,744	0	(1,296)	828	0	0
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	4,886,437	4,718,603	0	2,207,246	824,908	2,116,239	1,966,234	34,277	27,364	68,929	834,204	154,316
5.2	Commercial Multiple Peril (Liability Portion) .....	2,035,374	2,081,513	0	870,950	299,987	617,660	3,286,023	142,587	293,716	1,176,844	383,254	64,307
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 .....	17,473	10,993	0	8,752	0	11	588	0	3	173	3,226	552
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	28,287	30,067	0	10,312	0	(426)	1,055	0	(24)	221	5,103	896
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	2,269,762	2,217,541	0	952,765	822,451	591,102	2,305,683	117,062	95,288	188,323	256,427	71,678
17.1	Other Liability - Occurrence .....	182,031	146,421	0	101,200	(1,485)	214,966	268,511	860	53,850	191,956	29,432	5,749
17.2	Other Liability - Claims-Made .....	37,230	14,880	0	26,748	0	213,371	213,460	0	165	2,996	5,783	1,176
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	45,541	42,445	0	16,577	415,000	(464,021)	73,231	55,880	(130,750)	70,808	7,544	1,438
18.2	Products Liability - Claims-Made .....	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 .....	(514)	(514)	0	0	0	(12,194)	6,736	0	(2,824)	1,631	(77)	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 .....	520,809	570,272	0	151,331	89,694	76,438	379,348	7,141	8,650	76,234	92,770	16,481
21.1	Private Passenger Auto Physical Damage .....	(546)	(546)	0	0	0	179	(52)	0	(22)	(4)	(82)	0
21.2	Commercial Auto Physical Damage .....	200,683	219,013	0	56,393	81,008	78,907	14,070	0	72	467	35,991	6,337
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	55,417	68,476	0	22,564	0	(39,143)	25,666	0	(39,586)	12,033	10,201	1,750
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	2,847	15,258	0	12,920	(1,632)	(19,041)	2,688	0	(4,636)	1,006	437	90
27.	Boiler and Machinery .....	36,558	33,461	0	12,057	0	0	0	0	0	0	5,195	1,154
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	10,732,765	10,569,228	0	4,586,522	2,580,254	3,351,925	8,546,115	357,807	299,676	1,797,014	1,735,692	339,041
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 \$ 19,560  
(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 2022 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 2022 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 .....	3,515	3,344	0	1,358	48,296	48,696	577	0	(52)	45	550	94
2.1	Allied Lines .....	8,045	7,620	0	2,949	0	(721)	744	0	(194)	85	1,249	216
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 .....	71	70	0	46	0	1	8	0	0	1	10	2
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) .....	140,273	173,446	0	56,094	256,959	(38,888)	10,004	7,775	7,832	2,902	25,272	3,764
5.2	Commercial Multiple Peril (Liability Portion) .....	225,471	263,255	0	59,213	7,789	173,424	254,149	5,437	35,083	102,427	43,789	6,050
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 .....	516	509	0	341	0	(75)	11	0	(23)	5	6	14
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	316	338	0	160	0	(6)	12	0	0	3	112	9
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (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 .....	63,551	53,232	0	42,551	982	92,463	183,979	3,991	21,041	47,330	3,760	1,713
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
18.1	Products Liability - Occurrence .....	611	418	0	407	0	28	287	0	61	309	10	16
18.2	Products Liability - Claims-Made .....	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	(75)	50	0	(40)	26	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 .....	1,093	1,089	0	418	0	0	0	0	0	0	158	29
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	443,462	503,321	0	163,537	314,026	274,847	449,821	17,203	63,708	153,133	74,916	11,907
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 2022 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 2022 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 .....	74,934	76,940	0	34,576	356,594	455,149	106,320	4,293	4,148	862	7,804	1,619
2.1	Allied Lines .....	163,486	170,549	0	87,790	5,917	5,374	9,935	0	(590)	1,511	18,643	3,531
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 .....	1,085	508	0	579	0	(20)	48	0	3	6	205	23
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) .....	3,907,911	4,002,208	0	1,839,538	2,419,695	4,907,033	3,182,474	49,244	55,091	75,329	644,028	84,485
5.2	Commercial Multiple Peril (Liability Portion) .....	1,919,823	1,958,498	0	906,803	414,609	(63,668)	3,042,939	165,744	177,361	1,378,676	360,442	41,470
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 .....	1,709	1,513	0	570	0	51	101	0	5	15	278	37
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	36,622	35,373	0	16,750	0	(306)	1,250	0	7	261	5,937	791
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (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 .....	164,537	164,001	0	73,206	89,812	112,682	385,214	1,218	19,858	159,622	27,063	3,559
17.2	Other Liability - Claims-Made .....	6,592	9,145	0	2,842	0	304	390	0	513	2,057	1,184	142
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	24,907	24,181	0	4,916	250,000	(210,751)	108,235	6,318	6,999	16,372	3,890	538
18.2	Products Liability - Claims-Made .....	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 .....	164,630	148,597	0	73,780	6,669	(216,052)	455,668	69,255	67,070	21,459	27,718	3,556
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 .....	58,742	57,993	0	21,749	11,138	12,803	4,122	0	65	179	8,282	1,269
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	9,165	10,906	0	10,664	0	268,610	252,891	0	22,088	(609)	1,833	198
24.	Surety .....	22,254	28,433	0	10,305	0	(39,639)	15,871	1,220	(6,719)	11,795	6,564	481
26.	Burglary and Theft .....	6,886	14,535	0	9,634	0	(3,037)	2,113	0	(1,007)	758	1,374	149
27.	Boiler and Machinery .....	20,947	21,361	0	10,869	0	0	0	0	0	0	1,891	452
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	6,584,230	6,724,741	0	3,104,571	3,554,434	5,228,533	7,567,571	297,292	344,892	1,668,293	1,117,136	142,300
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 \$ 14,463  
(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 2022 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 2022 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 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire .....	71,523	56,418	0	37,034	88,269	88,326	1,670	618	724	415	6,075	1,802
2.1	Allied Lines .....	302,123	218,816	0	161,581	0	2,337	6,259	437	0	1,129	25,390	7,610
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	(1)	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 .....	17,503,519	12,480,491	0	9,119,013	5,168,901	6,352,366	1,868,626	36,469	122,638	115,293	2,613,052	440,773
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	251,843	227,313	0	124,898	386,777	344,123	51,171	2,861	4,637	5,978	44,660	6,344
5.2	Commercial Multiple Peril (Liability Portion) .....	246,031	189,778	0	137,693	325,000	421,591	223,944	66,140	53,777	111,917	47,379	6,204
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 .....	206,622	158,660	0	101,044	20,020	21,807	4,210	0	430	847	31,014	5,205
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	204,385	151,708	0	103,993	0	2,370	4,021	0	504	848	30,552	5,146
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	145,308	138,419	0	59,529	3,826	(8,601)	170,587	130	(8,834)	11,288	15,314	3,728
17.1	Other Liability - Occurrence .....	118,967	123,976	0	24,260	0	30,909	123,771	0	564	64,452	22,511	2,997
17.2	Other Liability - Claims-Made .....	650	734	0	217	0	1,921	1,826	0	(743)	1,754	106	16
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	26,907	29,271	0	10,368	0	(10,130)	22,262	0	(4,029)	19,731	4,484	678
18.2	Products Liability - Claims-Made .....	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 .....	24,535	34,650	0	5,039	187,898	48,774	17,165	2,874	1,472	3,682	3,643	618
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 .....	151,292	123,512	0	47,403	10,126	220,227	281,672	3,525	8,185	10,942	26,963	3,811
21.1	Private Passenger Auto Physical Damage .....	19,006	26,932	0	3,523	15,284	11,496	802	0	(12)	28	2,833	479
21.2	Commercial Auto Physical Damage .....	34,110	24,595	0	15,105	15,533	15,665	369	0	53	85	6,142	859
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	0	0	0	0	(1,016)	164	0	(212)	56	0	0
24.	Surety .....	0	0	0	(91)	0	(81)	18	0	(53)	16	0	0
26.	Burglary and Theft .....	0	0	0	0	0	(1,518)	250	0	(487)	90	0	0
27.	Boiler and Machinery .....	819	678	0	381	0	0	0	0	0	0	117	21
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	19,307,640	13,985,951	0	9,950,990	6,221,634	7,540,565	2,778,787	112,617	179,051	348,551	2,880,235	486,291
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 \$ 20,969  
(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 2022 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 2022 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 .....	61,341	60,509	0	13,453	0	(1,146,867)	26,245	0	(1,023)	(730)	5,397	727
2.1	Allied Lines .....	68,583	55,261	0	34,335	4,995	(791,266)	1,092	0	(182)	406	10,595	813
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 .....	5,324	2,390	0	3,195	0	113	286	0	41	16	407	63
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) .....	2,052,225	1,956,014	0	1,030,762	1,299,576	2,677,820	1,588,669	24,794	57,992	66,225	340,776	24,318
5.2	Commercial Multiple Peril (Liability Portion) .....	1,765,027	1,626,192	0	874,654	1,858,864	422,825	1,907,574	460,499	369,458	655,972	305,394	21,043
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	2,291	0	1,069	0	(72)	50	0	(13)	26	344	27
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	255,232	244,208	0	133,720	0	598	11,786	0	278	1,675	36,443	3,024
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	383,463	356,131	0	113,420	151,634	141,941	360,830	16,685	35,769	87,511	42,356	4,600
17.1	Other Liability - Occurrence .....	111,536	100,443	0	51,306	0	25,975	(82,199)	1,246	5,143	57,366	15,799	1,322
17.2	Other Liability - Claims-Made .....	2,873	3,718	0	1,107	0	1,713	1,793	0	(2,250)	6,147	431	35
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	60,100	61,383	0	23,696	0	2,753	45,270	0	(3,459)	21,827	10,395	712
18.2	Products Liability - Claims-Made .....	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) .....	524	391	0	238	0	24	114	0	21	65	105	6
19.4	Other Commercial Auto Liability .....	13,838	13,095	0	5,716	760	(916)	5,610	0	(997)	2,650	2,300	164
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 .....	3,130	2,726	0	1,375	19,901	16,421	83	0	0	8	498	37
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	11,935	0	5,967	0	(4,439)	4,532	0	(5,067)	2,228	0	0
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	368	368	0	79	0	(514)	48	0	(143)	12	57	4
27.	Boiler and Machinery .....	7,313	6,685	0	3,518	0	0	0	0	0	0	905	87
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	4,793,168	4,503,740	0	2,297,610	3,335,730	1,346,109	3,871,783	503,224	455,568	901,404	772,202	56,982
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 \$ 7,984  
(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 2022 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 2022 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 .....	121,916	120,520	0	19,014	67,022	71,174	23,506	269	1,639	(3,685)	21,780	3,240
2.1	Allied Lines .....	187,781	182,009	0	36,617	6,910	10,700	22,653	0	(1,039)	1,951	37,396	4,984
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 .....	1,115	1,111	0	313	0	(124)	168	0	(10)	14	305	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) .....	3,641,329	3,510,465	0	1,729,435	1,162,977	1,738,264	1,694,828	20,916	37,540	107,248	688,822	96,888
5.2	Commercial Multiple Peril (Liability Portion) .....	3,568,893	3,643,215	0	1,751,103	644,142	433,478	5,264,131	354,831	617,868	2,651,919	661,880	95,786
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 .....	305	1,206	0	76	0	(452)	210	0	(35)	18	71	13
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	10,089	10,405	0	4,706	0	163	603	0	(15)	81	1,961	272
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	2,433,043	2,348,920	0	846,567	837,471	784,482	3,096,329	46,672	92,787	271,433	253,388	63,847
17.1	Other Liability - Occurrence .....	331,668	377,073	0	116,044	9,000	706,449	1,210,845	29,037	128,745	291,007	60,583	9,083
17.2	Other Liability - Claims-Made .....	31,179	29,952	0	17,980	0	538	395	0	2,523	7,195	5,019	853
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	60,063	55,798	0	27,516	0	(54,392)	84,795	0	(39,584)	80,088	9,638	1,617
18.2	Products Liability - Claims-Made .....	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	8,335	1,524	46,314	2,162	2,162	0	0	0
19.2	Other Private Passenger Auto Liability .....	0	0	0	0	736	(1,271)	10	0	(2)	3	0	0
19.3	Commercial Auto No-Fault (Personal Injury Protection) .....	3,237	3,544	0	1,498	0	(48)	336	0	24	644	621	89
19.4	Other Commercial Auto Liability .....	203,511	196,462	0	86,488	1,007,772	1,521,131	1,033,493	335,486	396,453	105,694	35,442	5,433
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 .....	65,426	62,319	0	29,170	30,327	39,495	11,721	0	68	205	11,708	1,737
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	0	19,713	0	25,188	0	9,296	(1,221)	0	24,137	(6,639)	0	167
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	743	848	0	170	0	(526)	111	0	(149)	39	117	21
27.	Boiler and Machinery .....	26,743	25,989	0	4,973	0	0	0	0	0	0	4,131	715
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	10,687,041	10,589,549	0	4,696,858	3,778,482	5,256,091	12,489,227	789,373	1,263,112	3,507,215	1,792,862	284,776
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 \$ 19,385  
(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 2022 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 2022 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 .....	4,696	4,522	0	1,887	0	(768)	1,542	0	(94)	78	796	105
2.1	Allied Lines .....	9,900	9,509	0	4,470	0	(3,020)	1,356	0	(277)	120	1,600	232
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 .....	60	61	0	10	0	(203)	35	0	(10)	2	12	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) .....	817,919	786,043	0	354,037	163,427	177,551	67,918	0	(11,697)	300	153,619	17,432
5.2	Commercial Multiple Peril (Liability Portion) .....	814,386	731,468	0	300,137	78,741	340,797	1,318,029	49,891	155,788	459,335	151,037	18,792
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
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	12,064	11,335	0	5,320	0	63	473	0	12	85	2,901	272
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	298,331	348,531	0	129,658	27,902	12,005	262,511	4,085	4,886	45,655	30,187	6,669
17.1	Other Liability - Occurrence .....	76,031	64,552	0	31,398	0	17,990	93,588	608	8,037	69,073	8,021	1,753
17.2	Other Liability - Claims-Made .....	0	398	0	0	0	(8)	54	0	(122)	143	0	(3)
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	(27)	838	0	0	0	(91,508)	32,565	7,579	(3,531)	47,686	(4)	(10)
18.2	Products Liability - Claims-Made .....	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	(1,800)	(1,937)	114	0	(64)	28	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 .....	17,165	19,047	0	7,028	13,142	(4,961)	10,044	0	(1,741)	4,923	3,175	297
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 .....	8,463	9,716	0	3,584	1,580	1,777	377	0	1	30	1,608	158
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	22,486	6,011	0	17,135	0	1,907	1,385	0	249	479	446	596
24.	Surety .....	1,572	1,553	0	575	0	(923)	237,902	2,201	(588)	24,229	472	34
26.	Burglary and Theft .....	0	1,636	0	0	0	(3,290)	453	0	(836)	170	0	0
27.	Boiler and Machinery .....	1,239	1,189	0	530	0	0	0	0	0	0	183	29
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	2,084,285	1,996,409	0	855,769	282,992	445,472	2,028,346	64,364	150,013	652,336	354,053	46,357
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 \$ 4,492  
(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 2022 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 2022 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 .....	60,626	45,014	0	30,712	0	(1,462)	446	0	250	(181)	10,148	2,456
2.1	Allied Lines .....	111,743	74,551	0	59,070	0	(2,470)	(614)	0	405	819	21,613	4,527
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 .....	1,281	1,004	0	555	0	66	125	0	4	8	372	52
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) .....	2,045,809	1,896,291	0	935,598	2,154,975	419,641	2,450,527	42,284	35,159	26,243	348,470	82,878
5.2	Commercial Multiple Peril (Liability Portion) .....	1,234,649	1,127,195	0	595,753	27,674	622,399	1,884,301	42,471	311,204	656,611	233,372	50,912
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 .....	877	842	0	254	0	45	93	0	2	14	192	36
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	66,655	59,505	0	30,293	0	(278)	2,053	0	40	427	11,532	2,700
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	1,868,101	1,791,586	0	735,601	409,216	275,983	1,046,524	35,937	15,799	130,487	212,414	75,682
17.1	Other Liability - Occurrence .....	151,176	132,822	0	74,318	20,500	39,138	243,033	41,219	58,199	125,925	24,870	6,157
17.2	Other Liability - Claims-Made .....	2,655	2,670	0	1,085	0	17	59	0	(481)	679	403	108
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	35,102	30,931	0	15,873	0	(12,557)	39,264	0	(13,880)	31,911	4,820	1,422
18.2	Products Liability - Claims-Made .....	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) .....	1,012	932	0	477	0	(44)	398	0	(4)	209	257	41
19.4	Other Commercial Auto Liability .....	234,972	301,162	0	128,348	1,252	14,846	116,548	0	2,903	39,158	30,524	9,602
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 .....	64,669	64,929	0	30,141	18,387	19,384	2,446	0	55	147	10,831	2,620
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	2,277	6,036	0	1,807	0	(9,241)	2,865	0	(8,435)	1,409	383	92
24.	Surety .....	0	2	0	0	30,000	27,821	83	3,744	2,927	2,441	0	0
26.	Burglary and Theft .....	2,336	7,359	0	1,637	0	(8,379)	1,461	0	(2,171)	571	363	95
27.	Boiler and Machinery .....	15,719	10,936	0	8,182	0	0	0	0	0	0	2,431	637
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	5,899,659	5,553,767	0	2,649,704	2,662,004	1,384,909	5,789,612	165,655	401,976	1,016,878	912,995	240,017
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 \$ 8,199  
(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 2022 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 2022 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 .....	1,043	1,010	0	318	0	(68)	179	0	(31)	16	168	66
2.1	Allied Lines .....	4,865	4,726	0	691	0	(351)	188	0	(45)	50	791	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) .....	104,373	148,798	0	88,872	0	(141,373)	9,199	0	1,434	2,736	18,279	6,601
5.2	Commercial Multiple Peril (Liability Portion) .....	107,583	115,489	0	16,315	61,970	56,886	81,156	1,075	7,506	45,058	19,830	6,809
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
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	250	250	0	21	0	(3)	8	0	0	2	90	16
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	32,303	30,087	0	7,952	2,014	6,705	13,834	72	(511)	1,977	2,957	2,059
17.1	Other Liability - Occurrence .....	13,219	10,540	0	8,364	76	(87,100)	21,573	0	2,921	9,457	745	836
17.2	Other Liability - Claims-Made .....	71	71	0	0	0	1	1	0	14	14	12	4
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	551	413	0	138	0	102	164	0	117	176	92	35
18.2	Products Liability - Claims-Made .....	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 .....	587	583	0	138	0	0	0	0	0	0	85	37
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	264,845	311,967	0	122,809	64,060	(165,201)	126,302	1,147	11,405	59,486	43,049	16,771
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 \$ 323  
(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 2022 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 2022 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 .....	48,134	59,398	0	14,559	15,714	13,973	884,823	375	101	306	7,923	1,500
2.1	Allied Lines .....	76,745	78,228	0	26,292	0	5,284	14,569	323	188	695	14,208	2,390
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 .....	1,413	1,252	0	180	0	21	128	0	4	13	254	44
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	(103,550)	2,470,831	0	0	3,633,645	2,576,156	2,495,129	93,567	27,509	46,853	(16,030)	0
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	2,820,303	2,478,859	0	1,556,761	653,910	1,271,609	1,185,992	3,175	4,726	38,411	478,224	87,743
5.2	Commercial Multiple Peril (Liability Portion) .....	1,455,078	1,542,560	0	702,292	647,080	(131,290)	1,710,517	172,942	165,375	884,780	268,534	45,622
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 .....	(640)	76,887	0	453	11,295	28,510	31,505	0	(1,923)	400	(58)	42
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	164,866	288,097	0	102,467	0	(19,908)	10,093	0	(4,044)	1,868	29,308	5,239
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	1,007,033	1,051,196	0	444,883	320,648	425,617	1,421,109	64,387	30,252	92,586	106,375	31,597
17.1	Other Liability - Occurrence .....	133,607	119,218	0	71,774	5,387	51,772	189,767	0	10,333	103,017	24,223	4,152
17.2	Other Liability - Claims-Made .....	8,583	21,269	0	8,186	0	262	75,419	9,968	6,263	12,275	997	490
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	93,360	56,363	0	66,509	0	(1,300)	49,243	0	(2,986)	41,987	14,610	2,900
18.2	Products Liability - Claims-Made .....	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 .....	4,415	4,415	0	2,292	0	(318)	1,790	0	(143)	458	647	137
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 .....	385,858	331,289	0	142,544	3,034	42,234	112,651	12,579	13,127	39,533	66,039	11,987
21.1	Private Passenger Auto Physical Damage .....	3,835	3,877	0	2,147	0	195	37	0	(2)	5	574	119
21.2	Commercial Auto Physical Damage .....	130,188	112,615	0	37,597	55,119	59,355	5,626	0	140	271	24,949	4,045
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	4,057	13,245	0	3,476	0	(1,475)	4,207	0	(2,932)	1,472	811	126
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	409	27,343	0	298	0	(17,527)	4,776	0	(4,367)	1,847	69	13
27.	Boiler and Machinery .....	11,152	9,436	0	3,721	0	0	0	0	0	0	1,735	347
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	6,244,846	8,746,378	0	3,186,431	5,345,832	4,303,170	8,197,381	357,316	241,345	1,266,777	1,023,392	198,493
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 \$ 14,981

(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 2022 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 2022								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 .....	102,113	91,118	0	41,033	7,100	(17,963)	14,502	9,110	8,881	643	14,641	2,117
2.1	Allied Lines .....	357,997	303,021	0	176,000	192,558	167,956	26,659	5,148	3,663	2,840	62,002	7,705
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 .....	6,681	2,746	0	4,040	0	(685)	313	0	108	26	410	137
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) .....	15,614,867	15,459,990	0	7,586,663	10,707,216	10,307,582	11,658,213	152,575	363,459	529,890	2,682,664	321,141
5.2	Commercial Multiple Peril (Liability Portion) .....	7,986,303	7,895,968	0	3,451,790	4,789,365	5,993,440	12,868,642	876,127	182,169	4,030,736	1,520,849	164,372
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 .....	3,915	7,761	0	4,933	0	(424)	335	0	(84)	100	819	119
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	71,111	76,114	0	35,667	0	1,277	2,443	0	48	506	13,481	1,499
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	4,467,871	4,347,042	0	1,914,594	886,468	1,525,916	3,723,520	84,374	64,271	386,654	582,399	92,218
17.1	Other Liability - Occurrence .....	500,115	575,845	0	152,009	642,598	(200,043)	1,286,642	247,553	(211,517)	778,627	84,646	10,290
17.2	Other Liability - Claims-Made .....	64,999	83,605	0	39,310	0	22,558	22,959	844	16,794	29,420	10,582	1,337
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	148,865	141,284	0	92,767	100,750	(378,176)	120,706	9,865	(13,805)	136,688	25,351	3,062
18.2	Products Liability - Claims-Made .....	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	(2)	3	0	0	0	0	0
19.3	Commercial Auto No-Fault (Personal Injury Protection) .....	3,039	2,972	0	1,552	4,291	55,273	52,252	0	63	693	695	63
19.4	Other Commercial Auto Liability .....	1,269,819	1,222,281	0	553,957	544,062	480,453	592,830	15,444	12,553	222,211	227,987	26,116
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 .....	393,447	362,646	0	174,019	261,698	276,359	30,744	0	406	1,310	74,744	8,092
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	64,172	77,507	0	73,619	149,320	132,515	18,697	0	(6,824)	4,436	13,171	1,320
24.	Surety .....	0	0	0	0	0	0	0	0	0	0	0	0
26.	Burglary and Theft .....	38,902	68,819	0	55,115	0	(28,131)	10,270	0	(7,377)	3,815	7,598	800
27.	Boiler and Machinery .....	35,408	29,615	0	18,419	0	0	0	0	0	0	5,071	761
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	31,129,624	30,748,334	0	14,375,487	18,285,426	18,337,905	30,429,730	1,401,040	412,808	6,128,595	5,327,110	641,149
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 \$ 73,290  
(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 2022 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 2022 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 .....	16,450	27,007	0	7,854	0	(1,718)	(2,161)	0	141	349	2,890	335
2.1	Allied Lines .....	38,135	149,577	0	14,312	0	(6,737)	(6,410)	0	1,089	1,634	6,708	776
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 .....	250	250	0	0	0	(1)	24	0	(1)	2	44	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) .....	758,431	780,186	0	391,147	166,244	6,107	94,476	2,870	14,786	25,904	133,788	15,531
5.2	Commercial Multiple Peril (Liability Portion) .....	883,326	1,032,023	0	428,815	256,059	(34,517)	851,673	287,893	10,197	392,492	165,259	18,019
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 .....	588	339	0	364	0	(110)	13	0	(34)	4	93	12
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	25,348	21,814	0	17,696	0	280	852	0	21	147	4,407	516
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	486,124	429,590	0	151,005	106,150	(237,625)	161,783	32,640	44,723	46,884	60,421	9,938
17.1	Other Liability - Occurrence .....	38,218	32,847	0	82,692	0	(55,857)	7,300	0	(2,336)	15,007	7,072	778
17.2	Other Liability - Claims-Made .....	1,510	1,220	0	649	0	224	237	0	58	306	227	31
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	28,080	18,664	0	13,796	0	(4,497)	11,680	0	(1,911)	9,501	4,847	571
18.2	Products Liability - Claims-Made .....	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	(6)	2	0	(2)	0	0	0
19.4	Other Commercial Auto Liability .....	6,591	5,902	0	1,118	6,120	7,436	3,014	0	(121)	707	1,156	134
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 .....	1,323	1,140	0	183	0	2,689	2,688	0	1	3	229	27
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 .....	4,895	11,366	0	2,009	0	0	0	0	0	0	766	100
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	2,289,269	2,511,925	0	1,111,640	534,573	(324,332)	1,125,171	323,403	66,611	492,940	387,907	46,773
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 \$ 5,541  
(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 2022 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 2022 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 .....	21,199	41,110	0	6,735	0	(2,360)	16,706	0	(538)	856	2,490	86
2.1	Allied Lines .....	26,482	39,408	0	8,851	(1,253)	(5,595)	6,934	0	(430)	534	3,341	1,070
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 .....	2,458	2,385	0	968	0	4	579	0	8	39	306	99
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	0	4,523	0	0	(48)	0	1,483	0	(49)	90	0	0
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	459,391	454,085	0	185,910	51,039	128,620	95,981	0	(8,547)	(10)	94,765	18,555
5.2	Commercial Multiple Peril (Liability Portion) .....	285,711	328,978	0	104,490	30,561	39,469	325,975	4,293	31,684	187,889	60,315	11,540
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 .....	2,784	2,197	0	1,141	(171)	202	0	0	(31)	29	625	112
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	4,409	3,580	0	1,882	0	(21)	188	0	(10)	30	841	178
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	359,958	317,387	0	218,617	109,648	107,687	362,652	1,989	(15,554)	40,879	33,683	14,570
17.1	Other Liability - Occurrence .....	2,475	22,652	0	1,075	0	(13,331)	37,363	0	(6,899)	33,215	496	100
17.2	Other Liability - Claims-Made .....	259	259	0	2	0	4	14	0	39	79	36	10
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	714	57,957	0	48	0	88,726	136,220	3,485	6,685	39,706	69	29
18.2	Products Liability - Claims-Made .....	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	(85)	47	0	(10)	7	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 .....	11,174	11,828	0	4,753	14,500	8,725	9,572	39	(2,121)	4,822	2,628	451
21.1	Private Passenger Auto Physical Damage .....	0	0	0	0	0	1	0	0	0	0	0	0
21.2	Commercial Auto Physical Damage .....	9,489	9,597	0	4,533	0	162	480	0	(4)	37	1,962	383
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	(92)	9	0	(20)	3	0	0
27.	Boiler and Machinery .....	4,178	5,969	0	1,389	0	0	0	0	0	0	633	169
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	1,190,681	1,301,915	0	540,394	204,495	351,695	994,405	9,806	4,203	308,205	202,190	48,122
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 \$ 2,383  
(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 2022 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 2022 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 .....	496,123	478,722	0	174,610	159,722	393,679	203,691	6,053	4,704	4,573	63,213	10,299
2.1 Allied Lines .....	917,578	755,147	0	381,166	84,795	97,129	13,988	0	(2,511)	7,236	133,458	21,652
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 .....	17,459	16,737	0	7,441	0	(1,087)	2,307	0	39	141	2,303	412
3. Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril .....	15,773,945	11,025,955	0	8,228,445	4,716,942	6,640,837	3,675,197	102,860	154,092	140,825	2,758,362	371,979
5.1 Commercial Multiple Peril (Non-Liability Portion) .....	6,033,037	6,125,292	0	2,622,992	2,419,199	3,971,946	2,386,303	86,699	47,518	87,568	834,343	142,392
5.2 Commercial Multiple Peril (Liability Portion) .....	2,933,754	2,982,352	0	1,261,890	747,390	823,056	5,548,410	221,366	187,106	1,930,493	522,015	69,293
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 .....	447,878	332,623	0	217,248	92,684	93,772	9,253	50	356	1,814	81,432	10,566
10. Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12. Earthquake .....	200,519	162,986	0	108,865	0	(363)	4,652	0	61	927	35,715	4,727
13.1 Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation .....	2,382,232	2,624,596	0	904,635	1,094,495	(248,332)	3,049,564	101,529	88,244	262,140	277,156	56,393
17.1 Other Liability - Occurrence .....	231,433	234,844	0	92,548	513,000	1,363,784	1,476,949	45,401	90,026	296,895	39,762	5,462
17.2 Other Liability - Claims-Made .....	4,058	5,731	0	2,334	0	65	94	0	(58)	1,106	692	105
17.3 Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1 Products Liability - Occurrence .....	56,064	55,100	0	10,914	0	(10,408)	52,734	0	(10,027)	45,486	10,080	1,323
18.2 Products Liability - Claims-Made .....	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 .....	103,420	108,908	0	31,153	30,366	14,802	44,972	39	(2,946)	11,327	17,314	2,440
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 .....	1,449,575	1,506,202	0	634,900	906,744	(168,038)	2,867,204	237,149	173,828	303,208	252,851	34,206
21.1 Private Passenger Auto Physical Damage .....	101,437	106,532	0	31,724	26,879	33,628	5,305	0	(33)	111	17,134	2,394
21.2 Commercial Auto Physical Damage .....	582,256	594,651	0	242,848	287,620	310,488	55,197	39	283	1,430	101,167	13,740
22. Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity .....	0	12,160	0	12,803	0	(26,250)	6,124	0	(23,313)	3,010	0	0
24. Surety .....	0	1,405	0	1,085	0	(257)	1,204	0	(280)	728	0	0
26. Burglary and Theft .....	460	13,078	0	13,592	0	(22,368)	2,654	0	(5,937)	1,037	68	11
27. Boiler and Machinery .....	40,128	40,903	0	15,847	11,853	11,853	0	0	0	4,426	0	947
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
31. Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a) .....	31,771,356	27,183,924	0	14,997,040	11,091,689	13,277,336	19,405,802	801,185	701,152	3,100,055	5,151,491	748,341
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 \$ 58,509  
(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 2022 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 2022 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 .....	230,104	226,512	0	72,350	20,456	105,186	163,112	0	1,933	5,202	26,235	5,184
2.1	Allied Lines .....	157,784	162,571	0	58,695	0	(78,856)	7,332	0	(186)	1,069	22,252	3,555
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 .....	10,769	10,739	0	1,783	0	(495)	1,756	0	525	34	1,525	243
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	0	0	0	0	99	99	0	0	0	0	0	0
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	4,020,505	3,755,359	0	2,099,602	1,738,891	2,532,307	1,272,641	43,802	85,279	98,654	707,513	90,591
5.2	Commercial Multiple Peril (Liability Portion) .....	2,202,401	2,091,709	0	1,112,291	34,766	898,684	2,346,344	345,729	413,896	940,592	408,483	49,624
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 .....	3,569	3,479	0	2,668	0	(72)	88	0	(11)	49	729	80
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	114,900	108,237	0	50,004	0	960	5,266	0	184	740	14,769	2,588
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (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 .....	184,124	141,345	0	89,674	0	(104,517)	(222,063)	0	2,062	29,862	34,146	4,148
17.2	Other Liability - Claims-Made .....	265	3,868	0	1	0	12,738	12,781	0	5,622	6,066	45	6
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	9,593	4,076	0	7,523	0	(2,494)	3,593	0	(1,146)	2,973	1,692	216
18.2	Products Liability - Claims-Made .....	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 .....	4,136	3,301	0	2,143	0	(857)	1,624	0	(454)	761	741	93
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 .....	371	246	0	157	0	0	10	0	(3)	2	67	8
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	3,666	3,641	0	2,586	0	0	0	0	0	0	774	83
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 .....	30,350	30,192	0	9,946	0	0	0	0	0	0	2,871	684
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	6,972,537	6,545,275	0	3,509,423	1,794,212	3,362,683	3,592,484	389,531	507,701	1,086,004	1,221,842	157,103
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 \$ 13,360  
(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 2022 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 2022 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 .....	11,821	11,374	0	7,379	0	(915)	(1,515)	0	(4)	140	696	716
2.1	Allied Lines .....	11,107	10,190	0	6,352	0	(469)	(506)	0	(2)	122	1,088	673
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 .....	676	625	0	457	0	6	90	0	2	5	29	41
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) .....	214,237	198,973	0	101,751	156,792	707,598	579,373	150	1,224	5,881	39,587	13,005
5.2	Commercial Multiple Peril (Liability Portion) .....	169,444	168,969	0	84,442	250	11,905	93,525	0	6,929	79,717	34,882	10,339
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
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	817	799	0	416	0	0	33	0	0	6	112	49
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	916	1,996	0	7,215	0	(4,058)	8,135	0	(2,222)	1,977	1,237	1,355
17.1	Other Liability - Occurrence .....	82,283	79,292	0	24,662	0	35,473	228,049	5,292	33,711	60,632	15,045	4,983
17.2	Other Liability - Claims-Made .....	31,750	3,441	0	28,309	0	37	37	0	348	348	5,253	1,923
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	7,270	7,883	0	3,601	0	989	4,328	0	1,478	4,643	1,155	440
18.2	Products Liability - Claims-Made .....	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	143	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 .....	138,035	130,508	0	66,390	44,179	49,208	37,933	0	2,997	17,645	24,881	8,360
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 .....	35,553	35,545	0	13,887	23,541	25,894	4,306	0	55	105	6,204	2,153
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 .....	2,037	1,848	0	1,234	0	0	0	0	0	0	116	123
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	705,946	651,443	0	346,095	224,762	825,668	953,788	5,442	44,516	171,221	130,428	44,160
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 \$ 375  
(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 2022 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 2022 NAIC Company Code 22306

Line of Business		Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		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 Direct Premiums Written	2 Direct Premiums Earned										
1.	Fire .....	185,589	189,741	0	24,289	11,459	30,622	29,999	468	(146)	1,527	24,268	3,246
2.1	Allied Lines .....	297,412	304,782	0	33,372	284,635	426,763	156,763	29	2,563	2,563	39,472	5,201
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 .....	11,320	11,320	0	6	0	135	1,206	0	27	95	1,313	198
3.	Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4.	Homeowners Multiple Peril .....	(27,373)	824,739	0	0	2,394,478	1,500,551	1,634,851	51,507	(35,892)	52,572	(3,497)	0
5.1	Commercial Multiple Peril (Non-Liability Portion) .....	3,915,259	3,885,308	0	1,677,109	5,756,818	8,044,669	3,991,463	39,728	43,788	65,284	664,746	68,479
5.2	Commercial Multiple Peril (Liability Portion) .....	3,046,133	2,979,665	0	1,045,457	380,398	310,986	2,579,472	124,066	151,868	1,370,831	515,367	53,278
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 .....	5,830	26,437	0	489	(17,499)	(25,303)	1,200	0	(1,390)	168	818	120
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	14,925	15,398	0	8,356	0	(328)	536	0	(33)	112	3,096	261
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	485,952	458,280	5,361	124,775	509,693	633,008	1,210,351	13,854	14,059	42,078	46,594	8,579
17.1	Other Liability - Occurrence .....	475,223	435,627	0	129,114	5,854	769,837	1,474,984	796	149,166	329,831	80,880	8,311
17.2	Other Liability - Claims-Made .....	52,758	44,356	0	17,487	0	77,181	78,084	0	7,587	12,172	7,964	923
17.3	Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1	Products Liability - Occurrence .....	109,137	93,386	0	34,825	0	6,170	59,577	0	12,971	62,644	18,255	1,909
18.2	Products Liability - Claims-Made .....	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 .....	8,418	12,640	0	950	(27)	(795)	5,071	0	(340)	1,368	1,315	147
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 .....	182,238	189,602	0	62,291	368,212	(37,687)	143,988	18,305	18,061	41,989	32,529	3,187
21.1	Private Passenger Auto Physical Damage .....	5,334	8,107	0	448	2,899	3,363	77	0	(3)	10	833	93
21.2	Commercial Auto Physical Damage .....	123,694	123,423	0	32,706	34,545	35,445	6,843	0	120	366	21,379	2,163
22.	Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23.	Fidelity .....	5,790	12,934	0	8,944	(41,714)	(34,803)	1,969	0	10,563	(768)	1,209	101
24.	Surety .....	0	0	0	(15)	0	(2)	0	0	(2)	0	0	0
26.	Burglary and Theft .....	7,764	14,384	0	6,821	0	(799)	1,385	0	(269)	530	1,137	136
27.	Boiler and Machinery .....	44,616	44,514	0	6,043	0	0	0	0	0	0	5,345	780
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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	8,950,019	9,674,643	5,361	3,213,467	9,689,751	11,739,013	11,377,819	248,724	370,164	1,983,372	1,463,023	157,112
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 \$ 9,738  
(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 2022 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 2022 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
11.1 Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12. Earthquake .....	0	0	0	0	0	0	0	0	0	0	0	0
13.1 Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (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 .....	396	641	0	0	0	9	16	0	76	187	55	563
17.3 Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1 Products Liability - Occurrence .....	0	0	0	0	0	0	0	0	0	0	0	0
18.2 Products Liability - Claims-Made .....	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
31. Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a) .....	396	641	0	0	0	9	16	0	76	187	55	563
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 2022 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 2022 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	(136)	178	0	(121)	162	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
11.1 Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12. Earthquake .....	0	0	0	0	0	0	0	0	0	0	0	0
13.1 Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (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
18.1 Products Liability - Occurrence .....	0	0	0	0	0	0	0	0	0	0	0	0
18.2 Products Liability - Claims-Made .....	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
31. Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a) .....	0	0	0	0	0	(136)	178	0	(121)	162	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 2022 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 2022 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 Direct Premiums Written	2 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	(57)	0	0	(15)	0	0	0
5.2	Commercial Multiple Peril (Liability Portion) .....	0	0	0	0	0	92	380	0	91	332	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
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	0	0	0	0	0	0	0	0	0	0	0	0
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (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
18.1	Products Liability - Occurrence .....	0	0	0	0	0	0	0	0	0	0	0	0
18.2	Products Liability - Claims-Made .....	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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	0	0	0	0	0	35	380	0	76	332	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 2022 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 2022 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) .....	4,821	4,073	0	3,545	0	0	14	0	0	6	863	0
5.2	Commercial Multiple Peril (Liability Portion) .....	(141)	(141)	0	15	0	252	1,449	0	229	1,517	(16)	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	977	0	(977)	0	0	0	0	0	0	0	0
10.	Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1	Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12.	Earthquake .....	0	0	0	0	0	0	0	0	0	0	0	0
13.1	Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2	Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14.	Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1	Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2	Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3	Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4	Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5	Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6	Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7	Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8	Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9	Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16.	Workers' Compensation .....	141	141	0	0	0	81,548	42,622	0	2	790	55	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
18.1	Products Liability - Occurrence .....	0	0	0	0	0	0	0	0	0	0	0	0
18.2	Products Liability - Claims-Made .....	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
31.	Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32.	Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33.	Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34.	Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35.	Total (a) .....	4,821	5,050	0	2,583	0	81,800	44,085	0	231	2,313	902	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 2022 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 2022

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) .....	4,821	4,073	0	3,545	0	0	14	0	0	6	863	0
5.2 Commercial Multiple Peril (Liability Portion) .....	(141)	(141)	0	15	0	252	1,449	0	229	1,517	(16)	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	977	0	(977)	0	0	0	0	0	0	0	0
10. Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12. Earthquake .....	0	0	0	0	0	0	0	0	0	0	0	0
13.1 Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation .....	141	141	0	0	0	81,548	42,622	0	2	790	55	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
18.1 Products Liability - Occurrence .....	0	0	0	0	0	0	0	0	0	0	0	0
18.2 Products Liability - Claims-Made .....	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
31. Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a) .....	4,821	5,050	0	2,583	0	81,800	44,085	0	231	2,313	902	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 2022 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 2022 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 .....	7,251,622	7,135,439	0	3,156,637	2,560,666	1,405,392	2,925,106	99,050	98,646	40,260	982,241	132,058
2.1 Allied Lines .....	9,306,372	9,315,816	0	3,970,436	2,665,378	3,735,404	3,859,134	129,938	116,528	87,478	1,473,817	224,686
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 .....	282,850	307,349	0	125,594	521,282	(227,958)	287,006	264	2,058	3,077	49,542	6,176
3. Farmowners Multiple Peril .....	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril .....	176,838,360	155,875,288	0	92,551,167	77,367,158	95,669,915	59,157,084	1,496,140	1,798,744	2,524,350	32,268,115	4,691,920
5.1 Commercial Multiple Peril (Non-Liability Portion) .....	182,256,813	180,523,799	0	86,176,946	99,284,730	142,183,098	127,314,206	2,028,570	2,415,801	3,781,286	32,213,261	4,125,035
5.2 Commercial Multiple Peril (Liability Portion) .....	136,449,658	134,636,780	0	60,870,453	45,705,069	65,714,020	242,226,483	18,592,240	20,786,187	84,430,263	25,204,119	3,092,833
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 .....	4,843,622	4,414,404	0	2,427,477	1,346,168	1,301,408	255,853	1,478	(11,141)	28,322	894,210	130,222
10. Financial Guaranty .....	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence .....	0	0	0	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	0	0	0
12. Earthquake .....	3,064,110	2,966,291	0	1,533,404	0	(2,952)	117,100	0	(2,889)	19,377	542,002	75,824
13.1 Comprehensive (hospital and medical) ind (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b) .....	0	0	0	0	0	0	0	0	0	0	0	550
14. Credit A&H (Group and Individual) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b).....	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b) .....	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation .....	70,301,966	69,175,284	5,361	26,879,894	20,754,113	23,642,812	115,607,325	3,065,304	4,186,373	12,274,782	8,025,751	1,678,936
17.1 Other Liability - Occurrence .....	11,319,648	11,262,173	0	4,850,129	3,897,923	3,777,319	32,425,319	1,823,951	2,314,008	11,889,666	1,868,560	260,820
17.2 Other Liability - Claims-Made .....	761,540	682,868	0	359,875	282,563	38,612	1,394,818	133,456	97,405	325,717	122,071	15,186
17.3 Excess Workers' Compensation .....	0	0	0	0	0	0	0	0	0	0	0	0
18.1 Products Liability - Occurrence .....	3,101,301	3,479,102	0	1,539,455	1,745,867	(3,008,951)	6,381,758	1,613,761	(652,667)	3,025,625	495,825	63,381
18.2 Products Liability - Claims-Made .....	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private Passenger Auto No-Fault (Personal Injury Protection) .....	57,998	64,207	0	20,924	634,230	(30,755)	352,961	2,925	1,149	5,512	8,985	1,261
19.2 Other Private Passenger Auto Liability .....	752,702	849,193	0	265,321	398,439	338,012	1,936,301	54,815	77,801	143,110	111,722	22,459
19.3 Commercial Auto No-Fault (Personal Injury Protection) .....	419,694	496,585	0	181,054	31,355	(191,961)	830,518	5,213	2,288	99,499	55,549	5,689
19.4 Other Commercial Auto Liability .....	16,286,651	16,582,206	0	7,458,919	11,178,702	3,223,417	26,923,957	1,681,929	1,620,728	3,543,085	2,925,832	390,724
21.1 Private Passenger Auto Physical Damage .....	491,020	556,514	0	171,581	153,123	145,261	26,220	0	(173)	625	73,601	7,008
21.2 Commercial Auto Physical Damage .....	6,065,144	6,437,430	0	2,567,387	3,416,215	3,653,319	663,862	114	5,261	18,202	1,083,439	145,587
22. Aircraft (all perils) .....	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity .....	230,898	472,133	0	331,411	166,162	80,550	1,252,690	5,238	(22,143)	88,630	41,084	5,997
24. Surety .....	544,112	512,416	0	293,998	232,279	(291,108)	774,209	19,642	(19,629)	177,004	161,516	12,763
26. Burglary and Theft .....	189,831	492,349	0	324,053	(226,852)	199,762	0	0	(88,032)	31,229	32,869	4,162
27. Boiler and Machinery .....	982,676	1,025,459	0	389,143	11,853	11,853	0	0	0	0	143,272	22,983
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
31. Reins nonproportional assumed property .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business .....	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a) .....	631,798,588	607,263,085	5,361	296,445,258	272,351,643	340,939,857	624,911,672	30,754,028	32,726,303	122,537,099	108,777,383	15,116,260
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 \$ 1,422,080  
(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 2022 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 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

## SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year	2019	2018	2017
Reinsurance Effected	100	100	100
Reinsurance Canceled	100	100	100
Total	200	200	200

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 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.		632,346	0	0	353,433	32,076	272,692	100,962	296,743	0	1,055,906	0	0	0	1,055,906	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					632,346	0	0	353,433	32,076	272,692	100,962	296,743	0	1,055,906	0	0	0	1,055,906	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					632,346	0	0	353,433	32,076	272,692	100,962	296,743	0	1,055,906	0	0	0	1,055,906	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0899999. Total Authorized - Affiliates					632,346	0	0	353,433	32,076	272,692	100,962	296,743	0	1,055,906	0	0	0	1,055,906	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					632,346	0	0	353,433	32,076	272,692	100,962	296,743	0	1,055,906	0	0	0	1,055,906	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	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	0
2299999. Total Unauthorized - Affiliates					0	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	0
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	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	0
3699999. Total Certified - Affiliates					0	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	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
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	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	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
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					632,346	0	0	353,433	32,076	272,692	100,962	296,743	0	1,055,906	0	0	0	1,055,906	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
9999999 Totals					632,346	0	0	353,433	32,076	272,692	100,962	296,743	0	1,055,906	0	0	0	1,055,906	0

ANNUAL STATEMENT FOR THE YEAR 2022 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	1,055,906	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	0	1,055,906	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	1,055,906	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	1,055,906	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	1,055,906	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	1,055,906	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	1,055,906	0	0	0	0	0	0	0	XXX	0	0



ANNUAL STATEMENT FOR THE YEAR 2022 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	0

ANNUAL STATEMENT FOR THE YEAR 2022 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														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)
		54	55	56	57	58	59	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%)	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	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)											
13-5129825	THE HANOVER INSURANCE COMPANY	XXX	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	XXX
0499999	Total Authorized - Affiliates - U.S. Non-Pool			XXX	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	XXX
0899999	Total Authorized - Affiliates			XXX	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	XXX
1899999	Total Unauthorized - Affiliates - U.S. Non-Pool			XXX	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	XXX
2299999	Total Unauthorized - Affiliates			XXX	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	XXX
3299999	Total Certified - Affiliates - U.S. Non-Pool			XXX	0	0	0	XXX	XXX	0	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	0
3699999	Total Certified - Affiliates			XXX	0	0	0	XXX	XXX	0	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	0
4699999	Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	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	XXX
5099999	Total Reciprocal Jurisdiction - Affiliates			XXX	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	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	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	0
9999999	Totals			XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 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	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
			Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	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%])	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%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	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 2022 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 2022 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 .....	1,055,906	632,346	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) .....	78,619,206	0	78,619,206
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 .....	633,635	0	633,635
6. Net amount recoverable from reinsurers .....	0	1,055,906,000	1,055,906,000
7. Protected cell assets (Line 27) .....	0	0	0
8. Totals (Line 28) .....	79,252,841	1,055,906,000	1,135,158,841
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3) .....	0	759,163,000	759,163,000
10. Taxes, expenses, and other obligations (Lines 4 through 8) .....	59,150	0	59,150
11. Unearned premiums (Line 9) .....	0	296,743,000	296,743,000
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) .....	59,150	1,055,906,000	1,055,965,150
20. Protected cell liabilities (Line 27) .....	0	0	0
21. Surplus as regards policyholders (Line 37)	79,193,691	XXX	79,193,691
22. Totals (Line 38)	79,252,841	1,055,906,000	1,135,158,841

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.....	4,403.....	4,403.....	1,336.....	1,336.....	920.....	920.....	0.....	0.....	XXX.....
2. 2013.....	522,341.....	522,341.....	0.....	220,654.....	220,654.....	23,852.....	23,852.....	28,710.....	28,710.....	0.....	0.....	XXX.....
3. 2014.....	528,526.....	528,526.....	0.....	210,319.....	210,319.....	25,843.....	25,843.....	28,097.....	28,097.....	0.....	0.....	XXX.....
4. 2015.....	544,947.....	544,947.....	0.....	256,948.....	256,948.....	28,450.....	28,450.....	30,987.....	30,987.....	0.....	0.....	XXX.....
5. 2016.....	549,848.....	549,848.....	0.....	216,086.....	216,086.....	28,599.....	28,599.....	29,926.....	29,926.....	0.....	0.....	XXX.....
6. 2017.....	564,037.....	564,037.....	0.....	224,326.....	224,326.....	26,390.....	26,390.....	29,843.....	29,843.....	0.....	0.....	XXX.....
7. 2018.....	574,759.....	574,759.....	0.....	230,976.....	230,976.....	25,792.....	25,792.....	29,267.....	29,267.....	0.....	0.....	XXX.....
8. 2019.....	560,861.....	560,861.....	0.....	221,922.....	221,922.....	19,294.....	19,294.....	27,662.....	27,662.....	0.....	0.....	XXX.....
9. 2020.....	551,407.....	551,407.....	0.....	200,753.....	200,753.....	10,987.....	10,987.....	26,776.....	26,776.....	0.....	0.....	XXX.....
10. 2021.....	560,543.....	560,543.....	0.....	187,538.....	187,538.....	6,320.....	6,320.....	26,468.....	26,468.....	0.....	0.....	XXX.....
11. 2022.....	607,836.....	607,836.....	0.....	126,819.....	126,819.....	2,695.....	2,695.....	22,071.....	22,071.....	0.....	0.....	XXX.....
12. Totals.....	XXX.....	XXX.....	XXX.....	2,100,743.....	2,100,743.....	199,560.....	199,560.....	280,727.....	280,727.....	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			
1. Prior.....	24,404	24,404	14,369	14,369	1,938	1,938	6,325	6,325	477	477	0	0	XXX
2. 2013.....	5,304	5,304	2,969	2,969	513	513	1,798	1,798	71	71	0	0	XXX
3. 2014.....	4,563	4,563	4,072	4,072	341	341	2,519	2,519	59	59	0	0	XXX
4. 2015.....	11,526	11,526	4,833	4,833	898	898	2,932	2,932	131	131	0	0	XXX
5. 2016.....	14,092	14,092	6,055	6,055	2,193	2,193	2,328	2,328	225	225	0	0	XXX
6. 2017.....	24,371	24,371	7,888	7,888	2,173	2,173	4,515	4,515	305	305	0	0	XXX
7. 2018.....	29,670	29,670	11,753	11,753	4,224	4,224	4,772	4,772	553	553	0	0	XXX
8. 2019.....	38,979	38,979	16,423	16,423	5,689	5,689	8,126	8,126	843	843	0	0	XXX
9. 2020.....	35,117	35,117	26,331	26,331	5,065	5,065	12,608	12,608	1,017	1,017	0	0	XXX
10. 2021.....	57,265	57,265	41,363	41,363	5,083	5,083	19,009	19,009	1,777	1,777	0	0	XXX
11. 2022.....	108,143	108,143	136,637	136,637	3,959	3,959	25,532	25,532	5,041	5,041	0	0	XXX
12. Totals.....	353,433	353,433	272,692	272,692	32,076	32,076	90,462	90,462	10,500	10,500	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. 2013.....	283,870.....	283,870.....	0.....	54.3.....	54.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2014.....	275,812.....	275,812.....	0.....	52.2.....	52.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2015.....	336,704.....	336,704.....	0.....	61.8.....	61.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2016.....	299,503.....	299,503.....	0.....	54.5.....	54.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2017.....	319,810.....	319,810.....	0.....	56.7.....	56.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2018.....	337,008.....	337,008.....	0.....	58.6.....	58.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2019.....	338,939.....	338,939.....	0.....	60.4.....	60.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2020.....	318,654.....	318,654.....	0.....	57.8.....	57.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2021.....	344,824.....	344,824.....	0.....	61.5.....	61.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2022.....	430,896.....	430,896.....	0.....	70.9.....	70.9.....	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 2022 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.....	(1).....	(1).....	10.....	10.....	2.....	2.....	0.....	0.....	XXX.....
2. 2013.....	105,480.....	105,480.....	0.....	44,235.....	44,235.....	946.....	946.....	4,626.....	4,626.....	0.....	0.....	6,439.....
3. 2014.....	104,366.....	104,366.....	0.....	36,313.....	36,313.....	986.....	986.....	5,159.....	5,159.....	0.....	0.....	6,328.....
4. 2015.....	108,391.....	108,391.....	0.....	55,876.....	55,876.....	1,740.....	1,740.....	7,978.....	7,978.....	0.....	0.....	8,144.....
5. 2016.....	113,024.....	113,024.....	0.....	38,560.....	38,560.....	1,233.....	1,233.....	6,432.....	6,432.....	0.....	0.....	5,893.....
6. 2017.....	121,261.....	121,261.....	0.....	50,394.....	50,394.....	938.....	938.....	5,605.....	5,605.....	0.....	0.....	7,539.....
7. 2018.....	126,733.....	126,733.....	0.....	63,125.....	63,125.....	1,228.....	1,228.....	6,427.....	6,427.....	0.....	0.....	8,995.....
8. 2019.....	129,378.....	129,378.....	0.....	47,348.....	47,348.....	929.....	929.....	5,952.....	5,952.....	0.....	0.....	6,970.....
9. 2020.....	129,787.....	129,787.....	0.....	60,784.....	60,784.....	844.....	844.....	6,616.....	6,616.....	0.....	0.....	8,033.....
10. 2021.....	132,500.....	132,500.....	0.....	53,092.....	53,092.....	720.....	720.....	6,469.....	6,469.....	0.....	0.....	6,870.....
11. 2022.....	155,875.....	155,875.....	0.....	54,293.....	54,293.....	721.....	721.....	6,957.....	6,957.....	0.....	0.....	6,964.....
12. Totals.....	XXX.....	XXX.....	XXX.....	504,019.....	504,019.....	10,295.....	10,295.....	62,223.....	62,223.....	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			
1. Prior.....	310.....	310.....	2.....	2.....	41.....	41.....	3.....	3.....	9.....	9.....	0.....	0.....	9.....
2. 2013.....	1.....	1.....	5.....	5.....	0.....	0.....	2.....	2.....	0.....	0.....	0.....	0.....	0.....
3. 2014.....	1.....	1.....	10.....	10.....	0.....	0.....	2.....	2.....	0.....	0.....	0.....	0.....	0.....
4. 2015.....	1,852.....	1,852.....	63.....	63.....	26.....	26.....	3.....	3.....	4.....	4.....	0.....	0.....	4.....
5. 2016.....	189.....	189.....	77.....	77.....	0.....	0.....	20.....	20.....	2.....	2.....	0.....	0.....	2.....
6. 2017.....	360.....	360.....	117.....	117.....	0.....	0.....	39.....	39.....	2.....	2.....	0.....	0.....	2.....
7. 2018.....	711.....	711.....	289.....	289.....	83.....	83.....	52.....	52.....	14.....	14.....	0.....	0.....	13.....
8. 2019.....	2,042.....	2,042.....	425.....	425.....	195.....	195.....	71.....	71.....	25.....	25.....	0.....	0.....	24.....
9. 2020.....	3,494.....	3,494.....	779.....	779.....	142.....	142.....	250.....	250.....	29.....	29.....	0.....	0.....	28.....
10. 2021.....	3,453.....	3,453.....	2,678.....	2,678.....	92.....	92.....	407.....	407.....	67.....	67.....	0.....	0.....	64.....
11. 2022.....	14,215.....	14,215.....	28,084.....	28,084.....	115.....	115.....	982.....	982.....	746.....	746.....	0.....	0.....	716.....
12. Totals.....	26,627.....	26,627.....	32,531.....	32,531.....	694.....	694.....	1,830.....	1,830.....	898.....	898.....	0.....	0.....	862.....

	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. 2013.....	49,815.....	49,815.....	0.....	47.2.....	47.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2014.....	42,470.....	42,470.....	0.....	40.7.....	40.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2015.....	67,542.....	67,542.....	0.....	62.3.....	62.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2016.....	46,513.....	46,513.....	0.....	41.2.....	41.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2017.....	57,455.....	57,455.....	0.....	47.4.....	47.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2018.....	71,929.....	71,929.....	0.....	56.8.....	56.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2019.....	56,987.....	56,987.....	0.....	44.0.....	44.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2020.....	72,936.....	72,936.....	0.....	56.2.....	56.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2021.....	66,978.....	66,978.....	0.....	50.5.....	50.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2022.....	106,113.....	106,113.....	0.....	68.1.....	68.1.....	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 2022 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.....	.....641	.....641	.....1	.....1	.....1	.....1	.....0	.....0	XXX.....
2. 2013.....	.....7,054	.....7,054	.....0	.....3,234	.....3,234	.....173	.....173	.....463	.....463	.....0	.....0	.....757
3. 2014.....	.....4,987	.....4,987	.....0	.....2,115	.....2,115	.....73	.....73	.....303	.....303	.....0	.....0	.....445
4. 2015.....	.....3,826	.....3,826	.....0	.....1,684	.....1,684	.....86	.....86	.....239	.....239	.....0	.....0	.....405
5. 2016.....	.....3,074	.....3,074	.....0	.....2,670	.....2,670	.....97	.....97	.....200	.....200	.....0	.....0	.....316
6. 2017.....	.....2,487	.....2,487	.....0	.....1,414	.....1,414	.....98	.....98	.....162	.....162	.....0	.....0	.....237
7. 2018.....	.....2,086	.....2,086	.....0	.....1,052	.....1,052	.....30	.....30	.....118	.....118	.....0	.....0	.....176
8. 2019.....	.....1,763	.....1,763	.....0	.....770	.....770	.....11	.....11	.....88	.....88	.....0	.....0	.....123
9. 2020.....	.....1,419	.....1,419	.....0	.....474	.....474	.....16	.....16	.....69	.....69	.....0	.....0	.....78
10. 2021.....	.....1,148	.....1,148	.....0	.....293	.....293	.....1	.....1	.....64	.....64	.....0	.....0	.....68
11. 2022.....	.....913	.....913	.....0	.....85	.....85	.....0	.....0	.....33	.....33	.....0	.....0	.....42
12. Totals	XXX	XXX	XXX	14,433	14,433	587	587	1,739	1,739	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			
1. Prior.....	62	62	11	11	0	0	3	3	1	1	0	0	2
2. 2013.....	2	2	3	3	0	0	1	1	0	0	0	0	0
3. 2014.....	0	0	1	1	0	0	1	1	0	0	0	0	0
4. 2015.....	0	0	2	2	0	0	1	1	0	0	0	0	0
5. 2016.....	0	0	6	6	0	0	1	1	0	0	0	0	0
6. 2017.....	933	933	21	21	51	51	1	1	2	2	0	0	3
7. 2018.....	300	300	32	32	1	1	6	6	1	1	0	0	1
8. 2019.....	0	0	76	76	0	0	13	13	0	0	0	0	0
9. 2020.....	1	1	190	190	0	0	17	17	1	1	0	0	1
10. 2021.....	7	7	349	349	0	0	25	25	1	1	0	0	1
11. 2022.....	177	177	117	117	0	0	30	30	7	7	0	0	11
12. Totals	1,482	1,482	807	807	52	52	97	97	13	13	0	0	19

	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. 2013.....	.....3,877	.....3,877	.....0	.....55.0	.....55.0	.....0.0	.....0	.....0	.....0.0	.....0	.....0
3. 2014.....	.....2,493	.....2,493	.....0	.....50.0	.....50.0	.....0.0	.....0	.....0	.....0.0	.....0	.....0
4. 2015.....	.....2,012	.....2,012	.....0	.....52.6	.....52.6	.....0.0	.....0	.....0	.....0.0	.....0	.....0
5. 2016.....	.....2,974	.....2,974	.....0	.....96.7	.....96.7	.....0.0	.....0	.....0	.....0.0	.....0	.....0
6. 2017.....	.....2,681	.....2,681	.....0	.....107.8	.....107.8	.....0.0	.....0	.....0	.....0.0	.....0	.....0
7. 2018.....	.....1,539	.....1,539	.....0	.....73.8	.....73.8	.....0.0	.....0	.....0	.....0.0	.....0	.....0
8. 2019.....	.....958	.....958	.....0	.....54.3	.....54.3	.....0.0	.....0	.....0	.....0.0	.....0	.....0
9. 2020.....	.....767	.....767	.....0	.....54.1	.....54.1	.....0.0	.....0	.....0	.....0.0	.....0	.....0
10. 2021.....	.....739	.....739	.....0	.....64.4	.....64.4	.....0.0	.....0	.....0	.....0.0	.....0	.....0
11. 2022.....	.....450	.....450	.....0	.....49.3	.....49.3	.....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 2022 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.....	1,919.....	1,919.....	14.....	14.....	6.....	6.....	0.....	0.....	XXX.....
2. 2013.....	42,182.....	42,182.....	0.....	32,064.....	32,064.....	2,434.....	2,434.....	2,143.....	2,143.....	0.....	0.....	3,351.....
3. 2014.....	39,297.....	39,297.....	0.....	22,614.....	22,614.....	2,055.....	2,055.....	2,073.....	2,073.....	0.....	0.....	3,070.....
4. 2015.....	36,468.....	36,468.....	0.....	17,356.....	17,356.....	1,557.....	1,557.....	1,742.....	1,742.....	0.....	0.....	2,619.....
5. 2016.....	31,538.....	31,538.....	0.....	24,779.....	24,779.....	2,813.....	2,813.....	1,583.....	1,583.....	0.....	0.....	2,239.....
6. 2017.....	28,861.....	28,861.....	0.....	13,369.....	13,369.....	1,145.....	1,145.....	1,450.....	1,450.....	0.....	0.....	1,890.....
7. 2018.....	27,326.....	27,326.....	0.....	11,120.....	11,120.....	881.....	881.....	1,259.....	1,259.....	0.....	0.....	1,689.....
8. 2019.....	22,894.....	22,894.....	0.....	8,520.....	8,520.....	789.....	789.....	1,092.....	1,092.....	0.....	0.....	1,344.....
9. 2020.....	20,135.....	20,135.....	0.....	4,957.....	4,957.....	239.....	239.....	735.....	735.....	0.....	0.....	673.....
10. 2021.....	18,356.....	18,356.....	0.....	2,370.....	2,370.....	92.....	92.....	710.....	710.....	0.....	0.....	636.....
11. 2022.....	17,469.....	17,469.....	0.....	1,200.....	1,200.....	14.....	14.....	429.....	429.....	0.....	0.....	404.....
12. Totals.....	XXX.....	XXX.....	XXX.....	140,269.....	140,269.....	12,034.....	12,034.....	13,220.....	13,220.....	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			
1. Prior.....	1,165	1,165	260	260	0	0	52	52	7	7	0	0	5
2. 2013.....	1	1	134	134	0	0	13	13	1	1	0	0	1
3. 2014.....	11	11	127	127	0	0	50	50	0	0	0	0	0
4. 2015.....	1,804	1,804	153	153	155	155	43	43	8	8	0	0	6
5. 2016.....	1,735	1,735	202	202	179	179	81	81	7	7	0	0	5
6. 2017.....	2,207	2,207	315	315	56	56	66	66	10	10	0	0	7
7. 2018.....	977	977	483	483	55	55	97	97	11	11	0	0	8
8. 2019.....	2,735	2,735	969	969	285	285	337	337	37	37	0	0	27
9. 2020.....	1,805	1,805	2,121	2,121	141	141	379	379	37	37	0	0	27
10. 2021.....	2,513	2,513	3,285	3,285	79	79	728	728	60	60	0	0	44
11. 2022.....	1,300	1,300	4,661	4,661	52	52	795	795	151	151	0	0	110
12. Totals.....	16,253	16,253	12,710	12,710	1,002	1,002	2,640	2,640	329	329	0	0	240

	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. 2013.....	36,791.....	36,791.....	0.....	87.2.....	87.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2014.....	26,929.....	26,929.....	0.....	68.5.....	68.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2015.....	22,818.....	22,818.....	0.....	62.6.....	62.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2016.....	31,379.....	31,379.....	0.....	99.5.....	99.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2017.....	18,618.....	18,618.....	0.....	64.5.....	64.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2018.....	14,882.....	14,882.....	0.....	54.5.....	54.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2019.....	14,764.....	14,764.....	0.....	64.5.....	64.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2020.....	10,413.....	10,413.....	0.....	51.7.....	51.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2021.....	9,837.....	9,837.....	0.....	53.6.....	53.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2022.....	8,602.....	8,602.....	0.....	49.2.....	49.2.....	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 2022 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.....	1,024.....	1,024.....	89.....	89.....	10.....	10.....	0.....	0.....	XXX.....
2. 2013.....	48,592.....	48,592.....	0.....	17,208.....	17,208.....	2,001.....	2,001.....	3,390.....	3,390.....	0.....	0.....	3,940.....
3. 2014.....	52,819.....	52,819.....	0.....	18,702.....	18,702.....	1,740.....	1,740.....	3,958.....	3,958.....	0.....	0.....	3,830.....
4. 2015.....	57,523.....	57,523.....	0.....	16,181.....	16,181.....	1,847.....	1,847.....	4,311.....	4,311.....	0.....	0.....	4,113.....
5. 2016.....	58,946.....	58,946.....	0.....	19,691.....	19,691.....	1,877.....	1,877.....	4,561.....	4,561.....	0.....	0.....	4,043.....
6. 2017.....	66,982.....	66,982.....	0.....	21,826.....	21,826.....	2,432.....	2,432.....	4,689.....	4,689.....	0.....	0.....	4,400.....
7. 2018.....	72,623.....	72,623.....	0.....	22,162.....	22,162.....	2,650.....	2,650.....	4,773.....	4,773.....	0.....	0.....	5,027.....
8. 2019.....	67,489.....	67,489.....	0.....	19,804.....	19,804.....	2,482.....	2,482.....	4,600.....	4,600.....	0.....	0.....	4,542.....
9. 2020.....	62,670.....	62,670.....	0.....	13,152.....	13,152.....	1,536.....	1,536.....	3,664.....	3,664.....	0.....	0.....	3,249.....
10. 2021.....	62,211.....	62,211.....	0.....	10,754.....	10,754.....	1,308.....	1,308.....	3,827.....	3,827.....	0.....	0.....	3,604.....
11. 2022.....	69,175.....	69,175.....	0.....	5,665.....	5,665.....	424.....	424.....	3,064.....	3,064.....	0.....	0.....	3,188.....
12. Totals.....	XXX.....	XXX.....	XXX.....	166,168.....	166,168.....	18,386.....	18,386.....	40,846.....	40,846.....	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.....	14,995.....	14,995.....	9,768.....	9,768.....	41.....	41.....	1,364.....	1,364.....	178.....	178.....	0.....	0.....	177.....
2. 2013.....	2,355.....	2,355.....	1,528.....	1,528.....	27.....	27.....	306.....	306.....	16.....	16.....	0.....	0.....	16.....
3. 2014.....	1,290.....	1,290.....	1,814.....	1,814.....	11.....	11.....	306.....	306.....	16.....	16.....	0.....	0.....	16.....
4. 2015.....	3,417.....	3,417.....	1,954.....	1,954.....	37.....	37.....	332.....	332.....	38.....	38.....	0.....	0.....	38.....
5. 2016.....	2,571.....	2,571.....	2,146.....	2,146.....	75.....	75.....	399.....	399.....	33.....	33.....	0.....	0.....	33.....
6. 2017.....	5,658.....	5,658.....	2,754.....	2,754.....	116.....	116.....	512.....	512.....	45.....	45.....	0.....	0.....	45.....
7. 2018.....	4,299.....	4,299.....	2,832.....	2,832.....	184.....	184.....	648.....	648.....	97.....	97.....	0.....	0.....	96.....
8. 2019.....	5,212.....	5,212.....	3,431.....	3,431.....	331.....	331.....	917.....	917.....	147.....	147.....	0.....	0.....	146.....
9. 2020.....	7,788.....	7,788.....	4,796.....	4,796.....	408.....	408.....	1,048.....	1,048.....	214.....	214.....	0.....	0.....	213.....
10. 2021.....	10,235.....	10,235.....	4,554.....	4,554.....	590.....	590.....	1,507.....	1,507.....	361.....	361.....	0.....	0.....	359.....
11. 2022.....	13,508.....	13,508.....	8,701.....	8,701.....	564.....	564.....	2,552.....	2,552.....	1,155.....	1,155.....	0.....	0.....	1,148.....
12. Totals.....	71,328.....	71,328.....	44,280.....	44,280.....	2,384.....	2,384.....	9,891.....	9,891.....	2,301.....	2,301.....	0.....	0.....	2,287.....

	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. 2013.....	26,832.....	26,832.....	0.....	55.2.....	55.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2014.....	27,836.....	27,836.....	0.....	52.7.....	52.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2015.....	28,117.....	28,117.....	0.....	48.9.....	48.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2016.....	31,354.....	31,354.....	0.....	53.2.....	53.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2017.....	38,033.....	38,033.....	0.....	56.8.....	56.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2018.....	37,644.....	37,644.....	0.....	51.8.....	51.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2019.....	36,924.....	36,924.....	0.....	54.7.....	54.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2020.....	32,606.....	32,606.....	0.....	52.0.....	52.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2021.....	33,136.....	33,136.....	0.....	53.3.....	53.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2022.....	35,634.....	35,634.....	0.....	51.5.....	51.5.....	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 2022 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.....	858.....	858.....	1,003.....	1,003.....	878.....	878.....	0.....	0.....	XXX.....
2. 2013.....	264,947.....	264,947.....	0.....	99,347.....	99,347.....	13,983.....	13,983.....	12,177.....	12,177.....	0.....	0.....	10,090.....
3. 2014.....	272,548.....	272,548.....	0.....	107,724.....	107,724.....	16,918.....	16,918.....	11,902.....	11,902.....	0.....	0.....	9,776.....
4. 2015.....	280,578.....	280,578.....	0.....	143,121.....	143,121.....	19,598.....	19,598.....	12,569.....	12,569.....	0.....	0.....	9,381.....
5. 2016.....	284,074.....	284,074.....	0.....	111,779.....	111,779.....	19,732.....	19,732.....	13,061.....	13,061.....	0.....	0.....	9,246.....
6. 2017.....	287,144.....	287,144.....	0.....	120,400.....	120,400.....	18,818.....	18,818.....	14,117.....	14,117.....	0.....	0.....	9,772.....
7. 2018.....	289,271.....	289,271.....	0.....	109,468.....	109,468.....	14,360.....	14,360.....	13,451.....	13,451.....	0.....	0.....	9,250.....
8. 2019.....	286,110.....	286,110.....	0.....	122,901.....	122,901.....	12,990.....	12,990.....	12,988.....	12,988.....	0.....	0.....	7,893.....
9. 2020.....	286,790.....	286,790.....	0.....	95,698.....	95,698.....	7,285.....	7,285.....	13,397.....	13,397.....	0.....	0.....	8,395.....
10. 2021.....	297,349.....	297,349.....	0.....	109,517.....	109,517.....	3,747.....	3,747.....	13,385.....	13,385.....	0.....	0.....	6,581.....
11. 2022.....	315,161.....	315,161.....	0.....	58,556.....	58,556.....	1,427.....	1,427.....	10,169.....	10,169.....	0.....	0.....	4,664.....
12. Totals.....	XXX.....	XXX.....	XXX.....	1,079,371.....	1,079,371.....	129,862.....	129,862.....	128,093.....	128,093.....	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			
1. Prior.....	5,422	5,422	3,701	3,701	1,796	1,796	4,185	4,185	214	214	0	0	113
2. 2013.....	2,895	2,895	911	911	477	477	1,154	1,154	32	32	0	0	17
3. 2014.....	2,031	2,031	1,628	1,628	270	270	1,648	1,648	26	26	0	0	14
4. 2015.....	4,538	4,538	2,175	2,175	653	653	2,317	2,317	70	70	0	0	37
5. 2016.....	7,111	7,111	2,768	2,768	1,831	1,831	1,367	1,367	136	136	0	0	72
6. 2017.....	14,028	14,028	3,380	3,380	1,799	1,799	3,207	3,207	197	197	0	0	104
7. 2018.....	21,676	21,676	6,165	6,165	3,638	3,638	2,779	2,779	346	346	0	0	183
8. 2019.....	23,689	23,689	9,361	9,361	3,832	3,832	5,530	5,530	463	463	0	0	245
9. 2020.....	18,486	18,486	15,713	15,713	4,000	4,000	8,902	8,902	597	597	0	0	316
10. 2021.....	37,338	37,338	25,917	25,917	3,777	3,777	13,791	13,791	1,081	1,081	0	0	572
11. 2022.....	74,383	74,383	86,226	86,226	3,056	3,056	18,203	18,203	2,497	2,497	0	0	1,321
12. Totals.....	211,598	211,598	157,943	157,943	25,130	25,130	63,081	63,081	5,659	5,659	0	0	2,994

	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. 2013.....	130,976.....	130,976.....	0.....	49.4.....	49.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2014.....	142,148.....	142,148.....	0.....	52.2.....	52.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2015.....	185,039.....	185,039.....	0.....	65.9.....	65.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2016.....	157,786.....	157,786.....	0.....	55.5.....	55.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2017.....	175,946.....	175,946.....	0.....	61.3.....	61.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2018.....	171,882.....	171,882.....	0.....	59.4.....	59.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2019.....	191,754.....	191,754.....	0.....	67.0.....	67.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2020.....	164,078.....	164,078.....	0.....	57.2.....	57.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2021.....	208,553.....	208,553.....	0.....	70.1.....	70.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2022.....	254,518.....	254,518.....	0.....	80.8.....	80.8.....	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 2022 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. 2013.....	578	578	0	38	38	0	0	13	13	0	0	XXX.....
3. 2014.....	583	583	0	113	113	0	0	9	9	0	0	XXX.....
4. 2015.....	592	592	0	22	22	0	0	8	8	0	0	XXX.....
5. 2016.....	600	600	0	133	133	0	0	22	22	0	0	XXX.....
6. 2017.....	666	666	0	169	169	0	0	11	11	0	0	XXX.....
7. 2018.....	825	825	0	172	172	0	0	15	15	0	0	XXX.....
8. 2019.....	910	910	0	259	259	0	0	20	20	0	0	XXX.....
9. 2020.....	1,061	1,061	0	218	218	0	0	24	24	0	0	XXX.....
10. 2021.....	1,042	1,042	0	52	52	0	0	16	16	0	0	XXX.....
11. 2022	1,025	1,025	0	12	12	0	0	8	8	0	0	XXX.....
12. Totals	XXX	XXX	XXX	1,188	1,188	0	0	144	144	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			
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2013.....	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014.....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2015.....	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2016.....	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2017.....	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2018.....	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2019.....	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2020.....	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2021.....	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2022	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. 2013.....	51	51	0	8.8	8.8	0.0	0	0	0.0	0	0
3. 2014.....	122	122	0	20.8	20.8	0.0	0	0	0.0	0	0
4. 2015.....	30	30	0	5.1	5.1	0.0	0	0	0.0	0	0
5. 2016.....	154	154	0	25.8	25.8	0.0	0	0	0.0	0	0
6. 2017.....	180	180	0	27.0	27.0	0.0	0	0	0.0	0	0
7. 2018.....	187	187	0	22.7	22.7	0.0	0	0	0.0	0	0
8. 2019.....	279	279	0	30.7	30.7	0.0	0	0	0.0	0	0
9. 2020.....	241	241	0	22.7	22.7	0.0	0	0	0.0	0	0
10. 2021.....	68	68	0	6.5	6.5	0.0	0	0	0.0	0	0
11. 2022	20	20	0	1.9	1.9	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 2022 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.....	0	0	36	36	6	6	0	0	XXX.....
2. 2013.....	14,141	14,141	0	6,467	6,467	2,027	2,027	1,214	1,214	0	0	1,318
3. 2014.....	14,052	14,052	0	5,346	5,346	2,544	2,544	1,490	1,490	0	0	1,008
4. 2015.....	15,616	15,616	0	7,147	7,147	2,966	2,966	1,305	1,305	0	0	934
5. 2016.....	16,322	16,322	0	5,217	5,217	2,427	2,427	1,744	1,744	0	0	1,102
6. 2017.....	15,476	15,476	0	4,228	4,228	1,913	1,913	1,758	1,758	0	0	907
7. 2018.....	14,077	14,077	0	4,473	4,473	1,486	1,486	1,423	1,423	0	0	698
8. 2019.....	12,556	12,556	0	2,741	2,741	1,514	1,514	1,220	1,220	0	0	548
9. 2020.....	10,895	10,895	0	818	818	566	566	895	895	0	0	310
10. 2021.....	10,260	10,260	0	912	912	226	226	767	767	0	0	261
11. 2022.....	11,262	11,262	0	44	44	44	44	500	500	0	0	173
12. Totals	XXX	XXX	XXX	37,393	37,393	15,749	15,749	12,322	12,322	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			
1. Prior.....	1,625	1,625	495	495	29	29	580	580	39	39	0	0	13
2. 2013.....	49	49	303	303	9	9	250	250	21	21	0	0	7
3. 2014.....	1,000	1,000	404	404	58	58	410	410	3	3	0	0	1
4. 2015.....	(285)	(285)	400	400	26	26	187	187	9	9	0	0	3
5. 2016.....	1,404	1,404	675	675	98	98	376	376	15	15	0	0	5
6. 2017.....	892	892	1,079	1,079	75	75	552	552	33	33	0	0	11
7. 2018.....	1,627	1,627	1,582	1,582	255	255	935	935	69	69	0	0	23
8. 2019.....	4,177	4,177	1,684	1,684	836	836	965	965	106	106	0	0	35
9. 2020.....	2,055	2,055	2,101	2,101	241	241	1,541	1,541	88	88	0	0	29
10. 2021.....	2,791	2,791	2,989	2,989	445	445	1,880	1,880	164	164	0	0	55
11. 2022.....	769	769	4,609	4,609	117	117	2,023	2,023	245	245	0	0	81
12. Totals	16,104	16,104	16,321	16,321	2,188	2,188	9,701	9,701	793	793	0	0	263

	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. 2013.....	10,339	10,339	0	73.1	73.1	0.0	0	0	0.0	0	0
3. 2014.....	11,256	11,256	0	80.1	80.1	0.0	0	0	0.0	0	0
4. 2015.....	11,756	11,756	0	75.3	75.3	0.0	0	0	0.0	0	0
5. 2016.....	11,956	11,956	0	73.3	73.3	0.0	0	0	0.0	0	0
6. 2017.....	10,530	10,530	0	68.0	68.0	0.0	0	0	0.0	0	0
7. 2018.....	11,851	11,851	0	84.2	84.2	0.0	0	0	0.0	0	0
8. 2019.....	13,243	13,243	0	105.5	105.5	0.0	0	0	0.0	0	0
9. 2020.....	8,306	8,306	0	76.2	76.2	0.0	0	0	0.0	0	0
10. 2021.....	10,174	10,174	0	99.2	99.2	0.0	0	0	0.0	0	0
11. 2022.....	8,351	8,351	0	74.1	74.1	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 2022 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. 2013.....	286	286	0	35	35	50	50	8	8	0	0	4
3. 2014.....	424	424	0	162	162	315	315	15	15	0	0	8
4. 2015.....	643	643	0	342	342	214	214	33	33	0	0	19
5. 2016.....	1,039	1,039	0	76	76	74	74	25	25	0	0	12
6. 2017.....	613	613	0	231	231	169	169	31	31	0	0	14
7. 2018.....	543	543	0	392	392	158	158	21	21	0	0	10
8. 2019.....	513	513	0	410	410	77	77	24	24	0	0	9
9. 2020.....	624	624	0	101	101	94	94	38	38	0	0	16
10. 2021.....	551	551	0	0	0	53	53	24	24	0	0	10
11. 2022.....	683	683	0	0	0	1	1	31	31	0	0	15
12. Totals	XXX	XXX	XXX	1,748	1,748	1,205	1,205	252	252	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			
1. Prior.....	0	0	1	1	0	0	0	0	0	0	0	0	0
2. 2013.....	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014.....	0	0	1	1	0	0	0	0	0	0	0	0	0
4. 2015.....	200	200	2	2	0	0	0	0	2	2	0	0	1
5. 2016.....	0	0	11	11	0	0	1	1	2	2	0	0	1
6. 2017.....	0	0	7	7	0	0	3	3	0	0	0	0	0
7. 2018.....	75	75	42	42	8	8	5	5	2	2	0	0	1
8. 2019.....	0	0	63	63	0	0	10	10	0	0	0	0	0
9. 2020.....	10	10	97	97	27	27	15	15	7	7	0	0	4
10. 2021.....	70	70	280	280	94	94	45	45	5	5	0	0	3
11. 2022.....	75	75	461	461	54	54	63	63	18	18	0	0	11
12. Totals	430	430	965	965	184	184	142	142	35	35	0	0	21

	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. 2013.....	93	93	0	32.4	32.4	0.0	0	0	0.0	0	0
3. 2014.....	493	493	0	116.2	116.2	0.0	0	0	0.0	0	0
4. 2015.....	793	793	0	123.3	123.3	0.0	0	0	0.0	0	0
5. 2016.....	189	189	0	18.2	18.2	0.0	0	0	0.0	0	0
6. 2017.....	441	441	0	71.9	71.9	0.0	0	0	0.0	0	0
7. 2018.....	703	703	0	129.4	129.4	0.0	0	0	0.0	0	0
8. 2019.....	583	583	0	113.7	113.7	0.0	0	0	0.0	0	0
9. 2020.....	390	390	0	62.5	62.5	0.0	0	0	0.0	0	0
10. 2021.....	570	570	0	103.4	103.4	0.0	0	0	0.0	0	0
11. 2022.....	704	704	0	103.1	103.1	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 2022 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  Direct and Assumed	5  Ceded	6  Direct and Assumed	7  Ceded	8  Direct and Assumed	9  Ceded			
1. Prior.....	XXX.....	XXX.....	XXX.....	440	440	62	62	7	7	0	0	XXX.....
2. 2021.....	24,407	24,407	0	6,819	6,819	160	160	354	354	0	0	XXX.....
3. 2022	24,657	24,657	0	3,623	3,623	51	51	274	274	0	0	XXX
4. Totals	XXX	XXX	XXX	10,882	10,882	273	273	635	635	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			
1. Prior	1,395	1,395	46	46	0	0	49	49	9	9	0	0	4
2. 2021	710	710	485	485	0	0	49	49	18	18	0	0	8
3. 2022	3,139	3,139	1,872	1,872	0	0	112	112	62	62	0	0	26
4. Totals	5,244	5,244	2,403	2,403	0	0	211	211	88	88	0	0	38

	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. 2021	8,594	8,594	0	35.2	35.2	0.0	0	0	0.0	0	0
3. 2022	9,134	9,134	0	37.0	37.0	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 2022 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.....	(22)	(22)	1	1	2	2	0	0	XXX.....
2. 2021.....	7,784	7,784	0	3,649	3,649	0	0	522	522	0	0	1,139
3. 2022	7,152	7,152	0	3,181	3,181	0	0	391	391	0	0	960
4. Totals	XXX	XXX	XXX	6,808	6,808	2	2	914	914	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			
1. Prior	1	1	24	24	0	0	3	3	0	0	0	0	0
2. 2021	3	3	(21)	(21)	0	0	4	4	0	0	0	0	1
3. 2022	324	324	360	360	0	0	12	12	49	49	0	0	127
4. Totals	328	328	364	364	0	0	19	19	49	49	0	0	128

	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. 2021.....	4,157	4,157	0	53.4	53.4	0.0	0	0	0.0	0	0
3. 2022	4,318	4,318	0	60.4	60.4	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 2022 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.....	248	248	23	23	57	57	0	0	XXX.....
2. 2021.....	1,327	1,327	0	0	0	2	2	126	126	0	0	XXX.....
3. 2022	985	985	0	150	150	0	0	94	94	0	0	XXX
4. Totals	XXX	XXX	XXX	398	398	25	25	277	277	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			
1. Prior	1,407	1,407	186	186	72	72	139	139	166	166	0	0	12
2. 2021	0	0	126	126	0	0	29	29	14	14	0	0	1
3. 2022	157	157	150	150	0	0	25	25	83	83	0	0	6
4. Totals	1,565	1,565	462	462	72	72	193	193	262	262	0	0	19

	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. 2021.....	297	297	0	22.4	22.4	0.0	0	0	0.0	0	0
3. 2022	660	660	0	67.0	67.0	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 2022 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.....	5	5	178	178	5	5	0	0	XXX.....
2. 2013.....	3,519	3,519	0	3,385	3,385	1,018	1,018	1,996	1,996	0	0	3,966
3. 2014.....	4,122	4,122	0	973	973	850	850	191	191	0	0	97
4. 2015.....	4,188	4,188	0	178	178	226	226	183	183	0	0	118
5. 2016.....	4,152	4,152	0	203	203	137	137	213	213	0	0	189
6. 2017.....	4,200	4,200	0	2,290	2,290	667	667	233	233	0	0	140
7. 2018.....	4,261	4,261	0	746	746	4,762	4,762	230	230	0	0	127
8. 2019.....	4,303	4,303	0	806	806	78	78	293	293	0	0	126
9. 2020.....	3,895	3,895	0	150	150	54	54	176	176	0	0	51
10. 2021.....	3,608	3,608	0	80	80	11	11	205	205	0	0	49
11. 2022.....	3,479	3,479	0	10	10	12	12	122	122	0	0	32
12. Totals	XXX	XXX	XXX	8,824	8,824	7,992	7,992	3,847	3,847	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			
1. Prior.....	823	823	119	119	32	32	122	122	14	14	0	0	7
2. 2013.....	0	0	69	69	0	0	65	65	0	0	0	0	0
3. 2014.....	0	0	83	83	0	0	95	95	0	0	0	0	0
4. 2015.....	0	0	80	80	0	0	42	42	0	0	0	0	0
5. 2016.....	1,000	1,000	124	124	10	10	78	78	2	2	0	0	1
6. 2017.....	51	51	202	202	53	53	120	120	2	2	0	0	1
7. 2018.....	0	0	312	312	0	0	219	219	0	0	0	0	0
8. 2019.....	250	250	360	360	163	163	243	243	8	8	0	0	4
9. 2020.....	110	110	445	445	107	107	392	392	10	10	0	0	5
10. 2021.....	146	146	721	721	6	6	545	545	6	6	0	0	3
11. 2022.....	94	94	1,394	1,394	0	0	733	733	29	29	0	0	14
12. Totals	2,474	2,474	3,908	3,908	370	370	2,656	2,656	72	72	0	0	35

	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. 2013.....	6,534	6,534	0	185.7	185.7	0.0	0	0	0.0	0	0
3. 2014.....	2,191	2,191	0	53.2	53.2	0.0	0	0	0.0	0	0
4. 2015.....	709	709	0	16.9	16.9	0.0	0	0	0.0	0	0
5. 2016.....	1,767	1,767	0	42.6	42.6	0.0	0	0	0.0	0	0
6. 2017.....	3,618	3,618	0	86.2	86.2	0.0	0	0	0.0	0	0
7. 2018.....	6,269	6,269	0	147.1	147.1	0.0	0	0	0.0	0	0
8. 2019.....	2,200	2,200	0	51.1	51.1	0.0	0	0	0.0	0	0
9. 2020.....	1,443	1,443	0	37.1	37.1	0.0	0	0	0.0	0	0
10. 2021.....	1,720	1,720	0	47.7	47.7	0.0	0	0	0.0	0	0
11. 2022.....	2,393	2,393	0	68.8	68.8	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 2022 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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	253.....	0.....
2. 2013.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,746.....	1,693.....
3. 2014.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,652.....	1,676.....
4. 2015.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,238.....	1,902.....
5. 2016.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,157.....	1,734.....
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	5,370.....	2,167.....
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	6,532.....	2,450.....
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	4,959.....	1,987.....
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	5,798.....	2,207.....
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	4,794.....	2,012.....
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	4,534.....	1,714.....

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

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	135.....	0.....
2. 2013.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	528.....	229.....
3. 2014.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	293.....	152.....
4. 2015.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	258.....	147.....
5. 2016.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	225.....	91.....
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	158.....	76.....
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	121.....	54.....
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	92.....	31.....
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	47.....	30.....
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	50.....	17.....
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	28.....	3.....

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

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	405.....	0.....
2. 2013.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,341.....	1,009.....
3. 2014.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,039.....	1,031.....
4. 2015.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,792.....	821.....
5. 2016.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,542.....	692.....
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	1,214.....	669.....
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	1,099.....	582.....
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	896.....	421.....
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	435.....	211.....
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	399.....	193.....
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	220.....	74.....

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

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,047.....	0.....
2. 2013.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,921.....	2,003.....
3. 2014.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,916.....	1,898.....
4. 2015.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,006.....	2,069.....
5. 2016.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,742.....	1,268.....
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	3,000.....	1,355.....
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	3,342.....	1,589.....
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	2,908.....	1,488.....
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	1,968.....	1,068.....
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	2,049.....	1,196.....
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	1,157.....	883.....

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,513.....	0.....
2. 2013.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,978.....	5,095.....
3. 2014.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	5,056.....	4,706.....
4. 2015.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,892.....	4,452.....
5. 2016.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,574.....	4,600.....
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	4,738.....	4,930.....
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	4,507.....	4,560.....
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	3,948.....	3,700.....
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	3,233.....	4,846.....
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	3,469.....	2,540.....
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	1,930.....	1,413.....

ANNUAL STATEMENT FOR THE YEAR 2022 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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior.....	000.....											
2. 2013.....												
3. 2014.....	XXX.....											
4. 2015.....	XXX.....	XXX.....										
5. 2016.....	XXX.....	XXX.....	XXX.....									
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....								
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		

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

1. Prior.....	000.....											
2. 2013.....												
3. 2014.....	XXX.....											
4. 2015.....	XXX.....	XXX.....										
5. 2016.....	XXX.....	XXX.....	XXX.....									
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....								
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			
11. 2022.....	XXX.....	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. 2013.....											XXX.....	XXX.....
3. 2014.....	XXX.....										XXX.....	XXX.....
4. 2015.....	XXX.....	XXX.....									XXX.....	XXX.....
5. 2016.....	XXX.....	XXX.....	XXX.....								XXX.....	XXX.....
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....							XXX.....	XXX.....
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					XXX.....	XXX.....
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				XXX.....	XXX.....
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		XXX.....	XXX.....
11. 2022.....	XXX.....	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.....	118.....	0.....
2. 2013.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	365.....	946.....
3. 2014.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	354.....	653.....
4. 2015.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	332.....	599.....
5. 2016.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	430.....	667.....
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	298.....	598.....
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	264.....	411.....
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	171.....	342.....
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	71.....	210.....
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	42.....	164.....
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	16.....	76.....

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. 2013.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1.....	3.....
3. 2014.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	3.....	5.....
4. 2015.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	11.....	7.....
5. 2016.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2.....	9.....
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4.....	10.....
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	2.....	7.....
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	2.....	7.....
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	5.....	7.....
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	7.....
11. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	4.....

ANNUAL STATEMENT FOR THE YEAR 2022 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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
2. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
3. 2022.....	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. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....0	.....0	.....921	.....217
3. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	638	195

**SCHEDULE P - PART 3K - FIDELITY/SURETY**

1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	000.....			XXX.....	XXX.....
2. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
3. 2022.....	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. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
3. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		XXX.....	XXX.....

**SCHEDULE P - PART 3M - INTERNATIONAL**

1. Prior.....	000.....										XXX.....	XXX.....
2. 2013.....											XXX.....	XXX.....
3. 2014.....	XXX.....										XXX.....	XXX.....
4. 2015.....	XXX.....	XXX.....									XXX.....	XXX.....
5. 2016.....	XXX.....	XXX.....	XXX.....								XXX.....	XXX.....
6. 2017.....	XXX.....	XXX.....	XXX.....	XXX.....							XXX.....	XXX.....
7. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						XXX.....	XXX.....
8. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					XXX.....	XXX.....
9. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				XXX.....	XXX.....
10. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
11. 2022.....	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**

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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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior.....	000.....	0	0	0	0	0	0	0	0	0	58	0
2. 2013.....	0	0	0	0	0	0	0	0	0	0	1,109	2,857
3. 2014.....	XXX	0	0	0	0	0	0	0	0	0	30	67
4. 2015.....	XXX	XXX	0	0	0	0	0	0	0	0	33	85
5. 2016.....	XXX	XXX	XXX	0	0	0	0	0	0	0	42	146
6. 2017.....	XXX	XXX	XXX	XXX	0	0	0	0	0	0	39	100
7. 2018.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	33	94
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	38	84
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	20	26
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	16	30
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	6	12

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

1. Prior.....	000.....											
2. 2013.....												
3. 2014.....	XXX											
4. 2015.....	XXX	XXX										
5. 2016.....	XXX	XXX	XXX									
6. 2017.....	XXX	XXX	XXX	XXX								
7. 2018.....	XXX	XXX	XXX	XXX	XXX							
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2022	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. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2022	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. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2022	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 2022 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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	1,755	138	45	32	17	5	6	6	4	0
2. 2013.....	4,038	4,645	4,713	4,733	4,740	4,743	4,746	4,746	4,746	4,746
3. 2014.....	XXX	4,073	4,571	4,621	4,635	4,649	4,651	4,651	4,651	4,652
4. 2015.....	XXX	XXX	5,559	6,146	6,201	6,222	6,231	6,238	6,238	6,238
5. 2016.....	XXX	XXX	XXX	3,518	4,066	4,104	4,133	4,145	4,150	4,157
6. 2017.....	XXX	XXX	XXX	XXX	4,571	5,290	5,348	5,357	5,363	5,370
7. 2018.....	XXX	XXX	XXX	XXX	XXX	5,769	6,429	6,497	6,518	6,532
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	4,185	4,893	4,933	4,959
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,858	5,733	5,798
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,967	4,794
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,534

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	159	78	49	30	17	7	6	6	7	9
2. 2013.....	398	83	32	14	6	3	2	1	1	0
3. 2014.....	XXX	331	78	44	21	2	0	0	0	0
4. 2015.....	XXX	XXX	340	72	51	23	12	4	3	4
5. 2016.....	XXX	XXX	XXX	364	75	60	29	13	6	2
6. 2017.....	XXX	XXX	XXX	XXX	330	63	26	17	6	2
7. 2018.....	XXX	XXX	XXX	XXX	XXX	415	88	37	18	13
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	400	59	33	24
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	381	63	28
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	374	64
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	716

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	1,518	119	37	31	13	6	10	7	7	4
2. 2013.....	5,838	6,361	6,410	6,428	6,433	6,435	6,438	6,439	6,439	6,439
3. 2014.....	XXX	5,823	6,267	6,308	6,320	6,323	6,325	6,326	6,326	6,328
4. 2015.....	XXX	XXX	7,501	8,055	8,122	8,135	8,139	8,141	8,142	8,144
5. 2016.....	XXX	XXX	XXX	5,332	5,819	5,866	5,882	5,887	5,888	5,893
6. 2017.....	XXX	XXX	XXX	XXX	6,789	7,472	7,521	7,530	7,535	7,539
7. 2018.....	XXX	XXX	XXX	XXX	XXX	8,340	8,917	8,969	8,983	8,995
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	6,278	6,907	6,941	6,970
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,131	7,978	8,033
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,075	6,870
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,964

ANNUAL STATEMENT FOR THE YEAR 2022 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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	244	80	32	12	4	2	2	0	1	2
2. 2013.....	353	483	504	516	523	524	527	527	528	528
3. 2014.....	XXX	220	268	284	287	290	291	292	292	293
4. 2015.....	XXX	XXX	165	235	247	251	253	256	258	258
5. 2016.....	XXX	XXX	XXX	140	204	216	224	225	225	225
6. 2017.....	XXX	XXX	XXX	XXX	92	145	154	156	156	158
7. 2018.....	XXX	XXX	XXX	XXX	XXX	77	117	120	121	121
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	62	84	90	92
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	45	47
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31	50
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	113	51	33	14	7	7	3	4	3	2
2. 2013.....	149	33	22	13	4	3	1	1	0	0
3. 2014.....	XXX	69	23	8	5	2	2	1	0	0
4. 2015.....	XXX	XXX	86	18	10	6	4	0	0	0
5. 2016.....	XXX	XXX	XXX	83	20	8	1	0	0	0
6. 2017.....	XXX	XXX	XXX	XXX	56	10	2	2	2	3
7. 2018.....	XXX	XXX	XXX	XXX	XXX	36	3	2	1	1
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	29	8	2	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	2	1
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	1
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	145	35	23	5	1	2	2	1	0	1
2. 2013.....	650	734	748	753	755	755	757	757	757	757
3. 2014.....	XXX	407	435	442	443	443	444	444	444	445
4. 2015.....	XXX	XXX	361	395	402	402	402	403	405	405
5. 2016.....	XXX	XXX	XXX	280	308	314	316	316	316	316
6. 2017.....	XXX	XXX	XXX	XXX	192	228	231	234	234	237
7. 2018.....	XXX	XXX	XXX	XXX	XXX	152	173	176	176	176
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	109	121	123	123
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65	77	78
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63	68
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42

ANNUAL STATEMENT FOR THE YEAR 2022 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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	862	197	111	50	19	10	4	3	2	9
2. 2013.....	1,499	2,101	2,229	2,297	2,326	2,335	2,340	2,340	2,340	2,341
3. 2014.....	XXX	1,375	1,841	1,945	1,992	2,014	2,027	2,036	2,038	2,039
4. 2015.....	XXX	XXX	1,254	1,649	1,717	1,772	1,782	1,787	1,789	1,792
5. 2016.....	XXX	XXX	XXX	979	1,369	1,462	1,510	1,528	1,534	1,542
6. 2017.....	XXX	XXX	XXX	XXX	824	1,099	1,157	1,192	1,209	1,214
7. 2018.....	XXX	XXX	XXX	XXX	XXX	687	991	1,047	1,076	1,099
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	569	799	860	896
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	279	386	435
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	249	399
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	220

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	340	192	98	44	22	13	11	9	9	5
2. 2013.....	599	214	114	50	17	8	1	0	1	1
3. 2014.....	XXX	535	163	90	44	25	10	4	2	0
4. 2015.....	XXX	XXX	463	134	73	19	10	8	8	6
5. 2016.....	XXX	XXX	XXX	452	154	85	37	17	11	5
6. 2017.....	XXX	XXX	XXX	XXX	340	110	58	26	12	7
7. 2018.....	XXX	XXX	XXX	XXX	XXX	317	107	54	31	8
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	260	97	57	27
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	131	60	27
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133	44
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	110

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	571	97	42	11	5	4	10	7	2	7
2. 2013.....	2,754	3,239	3,315	3,343	3,348	3,349	3,349	3,349	3,350	3,351
3. 2014.....	XXX	2,618	2,974	3,030	3,046	3,056	3,064	3,070	3,070	3,070
4. 2015.....	XXX	XXX	2,294	2,555	2,590	2,607	2,613	2,616	2,618	2,619
5. 2016.....	XXX	XXX	XXX	1,900	2,169	2,216	2,230	2,235	2,236	2,239
6. 2017.....	XXX	XXX	XXX	XXX	1,594	1,823	1,858	1,878	1,889	1,890
7. 2018.....	XXX	XXX	XXX	XXX	XXX	1,362	1,630	1,661	1,678	1,689
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	1,109	1,292	1,331	1,344
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	561	645	673
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	506	636
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	404

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**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	1,023	440	213	139	88	53	43	29	21	21
2. 2013.....	1,017	1,617	1,775	1,848	1,879	1,890	1,897	1,914	1,917	1,921
3. 2014.....	XXX	1,016	1,594	1,764	1,818	1,859	1,883	1,897	1,905	1,916
4. 2015.....	XXX	XXX	1,010	1,682	1,850	1,928	1,968	1,989	1,997	2,006
5. 2016.....	XXX	XXX	XXX	1,548	2,400	2,581	2,653	2,705	2,733	2,742
6. 2017.....	XXX	XXX	XXX	XXX	1,619	2,600	2,817	2,897	2,969	3,000
7. 2018.....	XXX	XXX	XXX	XXX	XXX	1,892	2,935	3,182	3,283	3,342
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	1,546	2,529	2,768	2,908
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,057	1,786	1,968
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,047	2,049
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,157

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	898	570	424	327	273	248	231	214	195	177
2. 2013.....	840	269	138	83	48	41	34	21	19	16
3. 2014.....	XXX	814	270	134	92	64	42	33	23	16
4. 2015.....	XXX	XXX	917	304	171	98	61	46	44	38
5. 2016.....	XXX	XXX	XXX	1,007	300	160	105	59	43	33
6. 2017.....	XXX	XXX	XXX	XXX	1,150	349	164	117	61	45
7. 2018.....	XXX	XXX	XXX	XXX	XXX	1,210	421	230	145	96
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	1,165	424	239	146
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	944	336	213
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,153	359
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,148

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	601	175	96	61	45	38	33	16	9	5
2. 2013.....	3,418	3,830	3,893	3,917	3,924	3,928	3,931	3,935	3,939	3,940
3. 2014.....	XXX	3,355	3,728	3,781	3,799	3,816	3,820	3,825	3,825	3,830
4. 2015.....	XXX	XXX	3,582	3,961	4,037	4,063	4,095	4,103	4,109	4,113
5. 2016.....	XXX	XXX	XXX	3,410	3,892	3,973	4,011	4,025	4,040	4,043
6. 2017.....	XXX	XXX	XXX	XXX	3,734	4,255	4,324	4,363	4,384	4,400
7. 2018.....	XXX	XXX	XXX	XXX	XXX	4,260	4,873	4,979	5,011	5,027
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	3,739	4,391	4,481	4,542
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,711	3,155	3,249
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,003	3,604
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,188

ANNUAL STATEMENT FOR THE YEAR 2022 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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	2,176	653	361	206	123	54	44	24	33	15
2. 2013.....	3,023	4,259	4,576	4,779	4,883	4,939	4,963	4,969	4,971	4,978
3. 2014.....	XXX	3,191	4,346	4,661	4,881	5,003	5,025	5,040	5,045	5,056
4. 2015.....	XXX	XXX	2,944	4,170	4,485	4,707	4,817	4,855	4,871	4,892
5. 2016.....	XXX	XXX	XXX	2,714	3,870	4,188	4,380	4,484	4,532	4,574
6. 2017.....	XXX	XXX	XXX	XXX	2,862	4,101	4,425	4,598	4,686	4,738
7. 2018.....	XXX	XXX	XXX	XXX	XXX	2,886	3,967	4,247	4,423	4,507
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	2,472	3,493	3,772	3,948
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,173	3,056	3,233
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,437	3,469
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,930

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	1,598	967	615	367	240	212	190	254	193	113
2. 2013.....	1,787	679	447	241	116	52	24	21	22	17
3. 2014.....	XXX	1,813	749	489	251	83	62	39	33	14
4. 2015.....	XXX	XXX	1,794	837	535	261	110	73	56	37
5. 2016.....	XXX	XXX	XXX	1,886	804	503	300	158	104	72
6. 2017.....	XXX	XXX	XXX	XXX	1,852	824	484	291	176	104
7. 2018.....	XXX	XXX	XXX	XXX	XXX	1,770	745	460	286	183
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	1,581	674	419	245
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,125	488	316
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,261	572
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,321

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	2,382	649	365	477	425	458	332	290	326	534
2. 2013.....	8,005	9,477	9,820	9,962	10,024	10,052	10,068	10,081	10,087	10,090
3. 2014.....	XXX	7,804	9,150	9,520	9,661	9,714	9,744	9,758	9,769	9,776
4. 2015.....	XXX	XXX	7,329	8,793	9,140	9,278	9,330	9,355	9,369	9,381
5. 2016.....	XXX	XXX	XXX	7,302	8,637	8,989	9,135	9,190	9,215	9,246
6. 2017.....	XXX	XXX	XXX	XXX	7,731	9,220	9,563	9,682	9,743	9,772
7. 2018.....	XXX	XXX	XXX	XXX	XXX	7,418	8,782	9,062	9,203	9,250
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	6,263	7,423	7,741	7,893
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,138	8,142	8,395
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,373	6,581
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,664

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 2022 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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	116	49	31	19	9	4	3	0	3	0
2. 2013.....	113	211	291	336	353	361	365	365	365	365
3. 2014.....	XXX	120	226	287	310	327	334	340	342	354
4. 2015.....	XXX	XXX	113	227	280	307	324	328	330	332
5. 2016.....	XXX	XXX	XXX	147	308	375	399	424	425	430
6. 2017.....	XXX	XXX	XXX	XXX	96	191	238	266	294	298
7. 2018.....	XXX	XXX	XXX	XXX	XXX	94	184	237	258	264
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	50	112	142	171
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	51	71
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19	42
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	121	84	49	23	17	9	3	7	9	13
2. 2013.....	330	165	105	47	29	9	2	1	1	7
3. 2014.....	XXX	239	123	91	46	28	16	17	15	1
4. 2015.....	XXX	XXX	234	135	96	49	21	8	5	3
5. 2016.....	XXX	XXX	XXX	345	160	81	52	22	20	5
6. 2017.....	XXX	XXX	XXX	XXX	246	129	83	50	16	11
7. 2018.....	XXX	XXX	XXX	XXX	XXX	217	107	65	33	23
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	196	94	64	35
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	98	52	29
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90	55
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	142	61	21	11	12	6	5	5	12	5
2. 2013.....	943	1,196	1,277	1,300	1,309	1,312	1,312	1,312	1,312	1,318
3. 2014.....	XXX	723	876	960	990	994	999	1,008	1,008	1,008
4. 2015.....	XXX	XXX	648	847	911	925	930	932	933	934
5. 2016.....	XXX	XXX	XXX	822	1,016	1,070	1,092	1,099	1,102	1,102
6. 2017.....	XXX	XXX	XXX	XXX	653	811	866	896	906	907
7. 2018.....	XXX	XXX	XXX	XXX	XXX	523	640	683	694	698
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	395	498	536	548
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	234	286	310
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	199	261
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173

ANNUAL STATEMENT FOR THE YEAR 2022 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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	0	0	0	0	0	0	0	0	0	0
2. 2013.....	0	1	1	1	1	1	1	1	1	1
3. 2014.....	XXX	3	3	3	3	3	3	3	3	3
4. 2015.....	XXX	XXX	4	7	10	11	11	11	11	11
5. 2016.....	XXX	XXX	XXX	0	1	2	2	2	2	2
6. 2017.....	XXX	XXX	XXX	XXX	2	4	4	4	4	4
7. 2018.....	XXX	XXX	XXX	XXX	XXX	1	1	2	2	2
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1	2
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	2	5
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022.....	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	0	0	0	0	0	0	0	0	0	0
2. 2013.....	2	0	0	0	0	0	0	0	0	0
3. 2014.....	XXX	2	0	0	0	0	0	0	0	0
4. 2015.....	XXX	XXX	6	5	2	1	1	1	1	1
5. 2016.....	XXX	XXX	XXX	3	2	0	1	1	1	1
6. 2017.....	XXX	XXX	XXX	XXX	7	1	1	1	1	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	4	2	1	1	1
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	5	3	2	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	6	4
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	3
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	0	0	0	0	0	0	0	0	0	0
2. 2013.....	2	4	4	4	4	4	4	4	4	4
3. 2014.....	XXX	7	8	8	8	8	8	8	8	8
4. 2015.....	XXX	XXX	14	18	19	19	19	19	19	19
5. 2016.....	XXX	XXX	XXX	10	11	11	12	12	12	12
6. 2017.....	XXX	XXX	XXX	XXX	13	13	14	14	14	14
7. 2018.....	XXX	XXX	XXX	XXX	XXX	7	8	10	10	10
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	7	8	9	9
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15	16
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	10
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15



ANNUAL STATEMENT FOR THE YEAR 2022 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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	9	7	5	7	5	3	3	2	26	0
2. 2013.....	544	1,044	1,102	1,105	1,108	1,108	1,109	1,109	1,109	1,109
3. 2014.....	XXX	12	21	24	24	26	28	29	30	30
4. 2015.....	XXX	XXX	14	26	30	31	31	32	33	33
5. 2016.....	XXX	XXX	XXX	14	36	40	40	41	41	42
6. 2017.....	XXX	XXX	XXX	XXX	21	27	32	34	37	39
7. 2018.....	XXX	XXX	XXX	XXX	XXX	12	24	30	30	33
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	15	33	38	38
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	17	20
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	16
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	19	19	25	16	21	48	54	128	7	7
2. 2013.....	647	175	6	4	4	3	0	0	0	0
3. 2014.....	XXX	17	9	5	6	4	3	3	3	0
4. 2015.....	XXX	XXX	23	11	4	6	2	3	2	0
5. 2016.....	XXX	XXX	XXX	48	14	8	5	3	3	1
6. 2017.....	XXX	XXX	XXX	XXX	29	15	12	8	3	1
7. 2018.....	XXX	XXX	XXX	XXX	XXX	38	8	8	9	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	34	7	5	4
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	7	5
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	3
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14

**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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior.....	28	20	20	9	13	45	25	88	5	2
2. 2013.....	3,629	3,925	3,958	3,962	3,965	3,966	3,966	3,966	3,966	3,966
3. 2014.....	XXX	68	86	88	92	94	95	96	97	97
4. 2015.....	XXX	XXX	73	101	107	112	112	117	118	118
5. 2016.....	XXX	XXX	XXX	152	176	185	185	188	188	189
6. 2017.....	XXX	XXX	XXX	XXX	111	132	138	140	140	140
7. 2018.....	XXX	XXX	XXX	XXX	XXX	97	116	125	127	127
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	88	118	124	126
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41	48	51
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37	49
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32

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 2022 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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	(165)	32	0	(1)	0	0	0	0	0	0	0
2. 2013.....	42,347	42,272	42,304	42,301	42,301	42,301	42,301	42,301	42,301	42,301	0
3. 2014.....	XXX	39,340	39,499	39,514	39,514	39,514	39,514	39,514	39,514	39,514	0
4. 2015.....	XXX	XXX	36,276	36,286	36,298	36,298	36,298	36,298	36,298	36,298	0
5. 2016.....	XXX	XXX	XXX	31,517	31,603	31,590	31,590	31,590	31,590	31,590	0
6. 2017.....	XXX	XXX	XXX	XXX	28,763	28,735	28,740	28,740	28,740	28,740	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	27,367	27,376	27,419	27,419	27,419	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	22,879	22,927	22,940	22,940	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,044	19,960	19,960	0
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,428	18,524	96
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,373	17,373
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,469
13. Earned Premiums (Sch P-Pt. 1)	42,182	39,297	36,468	31,538	28,861	27,326	22,894	20,135	18,356	17,469	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	(165)	32	0	(1)	0	0	0	0	0	0	0
2. 2013.....	42,347	42,272	42,304	42,301	42,301	42,301	42,301	42,301	42,301	42,301	0
3. 2014.....	XXX	39,340	39,499	39,514	39,514	39,514	39,514	39,514	39,514	39,514	0
4. 2015.....	XXX	XXX	36,276	36,286	36,298	36,298	36,298	36,298	36,298	36,298	0
5. 2016.....	XXX	XXX	XXX	31,517	31,603	31,590	31,590	31,590	31,590	31,590	0
6. 2017.....	XXX	XXX	XXX	XXX	28,763	28,735	28,740	28,740	28,740	28,740	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	27,367	27,376	27,419	27,419	27,419	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	22,879	22,927	22,940	22,940	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,044	19,960	19,960	0
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,428	18,524	96
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,373	17,373
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,469
13. Earned Premiums (Sch P-Pt. 1)	42,182	39,297	36,468	31,538	28,861	27,326	22,894	20,135	18,356	17,469	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	1,466	(57)	(56)	(15)	0	0	(6)	(1)	0	0	0
2. 2013.....	47,126	49,006	48,969	48,944	48,943	48,943	48,959	48,958	48,956	48,956	0
3. 2014.....	XXX	50,996	53,839	53,622	53,526	53,523	53,550	53,549	53,548	53,548	0
4. 2015.....	XXX	XXX	54,773	57,248	57,243	57,227	57,219	57,217	57,215	57,215	0
5. 2016.....	XXX	XXX	XXX	56,726	59,711	59,655	59,627	59,625	59,621	59,621	0
6. 2017.....	XXX	XXX	XXX	XXX	64,100	66,768	66,966	66,912	66,909	66,909	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	70,030	73,583	73,599	73,583	73,585	1
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	63,736	65,602	65,354	65,346	(8)
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,848	61,814	61,642	(172)
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,521	65,758	4,237
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,117	65,117
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,175
13. Earned Premiums (Sch P-Pt. 1)	48,592	52,819	57,523	58,946	66,982	72,623	67,489	62,670	62,211	69,175	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	1,466	(57)	(56)	(15)	0	0	(6)	(1)	0	0	0
2. 2013.....	47,126	49,006	48,969	48,944	48,943	48,943	48,959	48,958	48,956	48,956	0
3. 2014.....	XXX	50,996	53,839	53,622	53,526	53,523	53,550	53,549	53,548	53,548	0
4. 2015.....	XXX	XXX	54,773	57,248	57,243	57,227	57,219	57,217	57,215	57,215	0
5. 2016.....	XXX	XXX	XXX	56,726	59,711	59,655	59,627	59,625	59,621	59,621	0
6. 2017.....	XXX	XXX	XXX	XXX	64,100	66,768	66,966	66,912	66,909	66,909	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	70,030	73,583	73,599	73,583	73,585	1
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	63,736	65,602	65,354	65,346	(8)
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,848	61,814	61,642	(172)
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,521	65,758	4,237
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,117	65,117
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69,175
13. Earned Premiums (Sch P-Pt. 1)	48,592	52,819	57,523	58,946	66,982	72,623	67,489	62,670	62,211	69,175	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	711	(32)	(23)	(1)	0	0	0	0	0	0	0
2. 2013.....	264,236	265,327	265,395	265,382	265,376	265,376	265,376	265,376	265,376	265,370	(6)
3. 2014.....	XXX	271,489	272,857	272,745	272,726	272,726	272,726	272,726	272,726	272,725	(2)
4. 2015.....	XXX	XXX	279,164	279,871	279,867	279,865	279,865	279,865	279,865	279,865	0
5. 2016.....	XXX	XXX	XXX	283,494	284,552	284,425	284,409	284,409	284,409	284,409	0
6. 2017.....	XXX	XXX	XXX	XXX	286,115	286,699	286,829	286,823	286,823	286,823	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	288,816	290,040	290,039	290,035	290,035	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	284,771	284,875	284,671	284,670	(1)
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,694	286,087	286,183	95
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298,164	301,245	3,081
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,993	311,993
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	315,161
13. Earned Premiums (Sch P-Pt. 1)	264,947	272,548	280,578	284,074	287,144	289,271	286,110	286,790	297,349	315,161	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	711	(32)	(23)	(1)	0	0	0	0	0	0	0
2. 2013.....	264,236	265,327	265,395	265,382	265,376	265,376	265,376	265,376	265,376	265,370	(6)
3. 2014.....	XXX	271,489	272,857	272,745	272,726	272,726	272,726	272,726	272,726	272,725	(2)
4. 2015.....	XXX	XXX	279,164	279,871	279,867	279,865	279,865	279,865	279,865	279,865	0
5. 2016.....	XXX	XXX	XXX	283,494	284,552	284,425	284,409	284,409	284,409	284,409	0
6. 2017.....	XXX	XXX	XXX	XXX	286,115	286,699	286,829	286,823	286,823	286,823	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	288,816	290,040	290,039	290,035	290,035	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	284,771	284,875	284,671	284,670	(1)
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,694	286,087	286,183	95
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298,164	301,245	3,081
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,993	311,993
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	315,161
13. Earned Premiums (Sch P-Pt. 1)	264,947	272,548	280,578	284,074	287,144	289,271	286,110	286,790	297,349	315,161	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	115	7	(21)	0	0	0	0	0	0	0	0
2. 2013.....	14,026	13,822	13,822	13,820	13,820	13,820	13,820	13,820	13,820	13,820	0
3. 2014.....	XXX	14,250	14,615	14,628	14,622	14,622	14,622	14,622	14,622	14,622	0
4. 2015.....	XXX	XXX	15,272	15,547	15,568	15,568	15,568	15,568	15,568	15,568	0
5. 2016.....	XXX	XXX	XXX	16,036	16,171	16,100	16,100	16,100	16,100	16,100	0
6. 2017.....	XXX	XXX	XXX	XXX	15,325	14,910	14,998	14,998	14,998	14,998	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	14,563	14,897	14,907	14,907	14,907	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	12,134	12,148	12,164	12,164	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,872	10,248	10,267	19
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,868	10,965	97
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,146	11,146
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,262
13. Earned Premiums (Sch P-Pt. 1)	14,141	14,052	15,616	16,322	15,476	14,077	12,556	10,895	10,260	11,262	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	115	7	(21)	0	0	0	0	0	0	0	0
2. 2013.....	14,026	13,822	13,822	13,820	13,820	13,820	13,820	13,820	13,820	13,820	0
3. 2014.....	XXX	14,250	14,615	14,628	14,622	14,622	14,622	14,622	14,622	14,622	0
4. 2015.....	XXX	XXX	15,272	15,547	15,568	15,568	15,568	15,568	15,568	15,568	0
5. 2016.....	XXX	XXX	XXX	16,036	16,171	16,100	16,100	16,100	16,100	16,100	0
6. 2017.....	XXX	XXX	XXX	XXX	15,325	14,910	14,998	14,998	14,998	14,998	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	14,563	14,897	14,907	14,907	14,907	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	12,134	12,148	12,164	12,164	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,872	10,248	10,267	19
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,868	10,965	97
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,146	11,146
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,262
13. Earned Premiums (Sch P-Pt. 1)	14,141	14,052	15,616	16,322	15,476	14,077	12,556	10,895	10,260	11,262	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0
2. 2013.....	286	286	286	286	286	286	286	286	286	286	0
3. 2014.....	XXX	424	424	424	424	424	424	424	424	424	0
4. 2015.....	XXX	XXX	643	643	643	643	643	643	643	643	0
5. 2016.....	XXX	XXX	XXX	1,039	1,039	1,039	1,039	1,039	1,039	1,039	0
6. 2017.....	XXX	XXX	XXX	XXX	613	613	613	613	613	613	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	543	543	543	543	543	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	513	513	513	513	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	624	624	624	0
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	551	0
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	683	683
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	683
13. Earned Premiums (Sch P-Pt. 1)	286	424	643	1,039	613	543	513	624	551	683	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0
2. 2013.....	286	286	286	286	286	286	286	286	286	286	0
3. 2014.....	XXX	424	424	424	424	424	424	424	424	424	0
4. 2015.....	XXX	XXX	643	643	643	643	643	643	643	643	0
5. 2016.....	XXX	XXX	XXX	1,039	1,039	1,039	1,039	1,039	1,039	1,039	0
6. 2017.....	XXX	XXX	XXX	XXX	613	613	613	613	613	613	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	543	543	543	543	543	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	513	513	513	513	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	624	624	624	0
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	551	0
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	683	683
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	683
13. Earned Premiums (Sch P-Pt. 1)	286	424	643	1,039	613	543	513	624	551	683	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....											
2. 2013.....											
3. 2014.....	XXX										
4. 2015.....	XXX	XXX									
5. 2016.....	XXX	XXX									
6. 2017.....	XXX	XXX									
7. 2018.....	XXX	XXX									
8. 2019.....	XXX	XXX									
9. 2020.....	XXX	XXX									
10. 2021.....	XXX	XXX									
11. 2022.....	XXX	XXX									
12. Totals.....	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....											
2. 2013.....											
3. 2014.....	XXX										
4. 2015.....	XXX	XXX									
5. 2016.....	XXX	XXX									
6. 2017.....	XXX	XXX									
7. 2018.....	XXX	XXX									
8. 2019.....	XXX	XXX									
9. 2020.....	XXX	XXX									
10. 2021.....	XXX	XXX									
11. 2022.....	XXX	XXX									
12. Totals.....	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 2022 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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	61	3	(1)	0	0	0	0	0	0	0	0
2. 2013.....	3,458	3,581	3,590	3,590	3,590	3,590	3,590	3,590	3,590	3,590	0
3. 2014.....	XXX	3,996	4,140	4,142	4,142	4,142	4,142	4,142	4,142	4,142	0
4. 2015.....	XXX	XXX	4,036	4,059	4,055	4,055	4,055	4,055	4,055	4,055	0
5. 2016.....	XXX	XXX	XXX	4,128	4,176	4,181	4,181	4,181	4,181	4,181	0
6. 2017.....	XXX	XXX	XXX	XXX	4,156	4,192	4,190	4,190	4,190	4,190	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	4,219	4,290	4,296	4,296	4,296	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	4,234	4,297	4,297	4,297	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,826	3,907	3,928	21
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,527	3,464	(63)
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,521	3,521
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,479
13. Earned Premiums (Sch P-Pt. 1)	3,519	4,122	4,188	4,152	4,200	4,261	4,303	3,895	3,608	3,479	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....	61	3	(1)	0	0	0	0	0	0	0	0
2. 2013.....	3,458	3,581	3,590	3,590	3,590	3,590	3,590	3,590	3,590	3,590	0
3. 2014.....	XXX	3,996	4,140	4,142	4,142	4,142	4,142	4,142	4,142	4,142	0
4. 2015.....	XXX	XXX	4,036	4,059	4,055	4,055	4,055	4,055	4,055	4,055	0
5. 2016.....	XXX	XXX	XXX	4,128	4,176	4,181	4,181	4,181	4,181	4,181	0
6. 2017.....	XXX	XXX	XXX	XXX	4,156	4,192	4,190	4,190	4,190	4,190	0
7. 2018.....	XXX	XXX	XXX	XXX	XXX	4,219	4,290	4,296	4,296	4,296	0
8. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX	4,234	4,297	4,297	4,297	0
9. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,826	3,907	3,928	21
10. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,527	3,464	(63)
11. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,521	3,521
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,479
13. Earned Premiums (Sch P-Pt. 1)	3,519	4,122	4,188	4,152	4,200	4,261	4,303	3,895	3,608	3,479	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....											
2. 2013.....											
3. 2014.....	XXX										
4. 2015.....	XXX	XXX									
5. 2016.....	XXX	XXX									
6. 2017.....	XXX	XXX									
7. 2018.....	XXX	XXX									
8. 2019.....	XXX	XXX									
9. 2020.....	XXX	XXX									
10. 2021.....	XXX	XXX						XXX			
11. 2022.....	XXX	XXX						XXX	XXX		
12. Totals.....	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	
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior.....											
2. 2013.....											
3. 2014.....	XXX										
4. 2015.....	XXX	XXX									
5. 2016.....	XXX	XXX									
6. 2017.....	XXX	XXX									
7. 2018.....	XXX	XXX									
8. 2019.....	XXX	XXX									
9. 2020.....	XXX	XXX									
10. 2021.....	XXX	XXX						XXX			
11. 2022.....	XXX	XXX						XXX	XXX		
12. Totals.....	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 [ X ]  
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	2013 .....	0	0
1.603	2014 .....	0	0
1.604	2015 .....	0	0
1.605	2016 .....	0	0
1.606	2017 .....	0	0
1.607	2018 .....	0	0
1.608	2019.....	0	0
1.609	2020.....	0	0
1.610	2021.....	0	0
1.611	2022.....	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 [ X ] 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 [ X ] 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 [ X ]  
  
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 Fidelity .....0

5.2 Surety .....0
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 [ X ] No [   ]
- 7.2 (An extended statement may be attached.)  
Larger than expected catastrophes were experienced during accident years 2021 and 2022. ....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories									
States, Etc.	1  Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		4  Dividends Paid or Credited to Policyholders on Direct Business	5  Direct Losses Paid (Deducting Salvage)	6  Direct Losses Incurred	7  Direct Losses Unpaid	8  Finance and Service Charges Not Included in Premiums	9  Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
		2  Direct Premiums Written	3  Direct Premiums Earned						
1. Alabama ..... AL	L	1,862,153	2,095,489	0	586,111	411,567	2,346,521	1,649	0
2. Alaska ..... AK	L	72,041	70,886	0	24,158	45,924	156,099	91	0
3. Arizona ..... AZ	L	6,649,122	6,728,894	0	5,704,676	6,555,668	6,916,084	15,123	0
4. Arkansas ..... AR	L	14,002,798	10,252,924	0	9,444,422	12,851,694	5,169,027	25,447	0
5. California ..... CA	L	71,771,056	69,181,297	0	30,502,033	37,187,746	76,176,115	121,890	0
6. Colorado ..... CO	L	5,725,766	5,795,358	0	2,326,539	6,457,385	8,063,521	12,227	0
7. Connecticut ..... CT	L	26,580,306	27,300,054	0	16,769,411	15,571,452	22,349,285	98,458	0
8. Delaware ..... DE	L	1,012,406	1,082,246	0	60,693	(117,100)	793,163	1,552	0
9. District of Columbia ..... DC	L	4,723,122	4,456,256	0	1,513,466	1,585,689	2,781,554	3,881	0
10. Florida ..... FL	L	11,566,658	11,431,041	0	5,505,673	3,507,790	13,284,797	4,482	0
11. Georgia ..... GA	L	42,065,719	37,174,087	0	22,644,897	33,407,830	29,270,607	77,715	0
12. Hawaii ..... HI	L	55,890	49,962	0	25,966	32,738	(10,041)	0	0
13. Idaho ..... ID	L	403,997	439,780	0	21,176	182,966	387,473	245	0
14. Illinois ..... IL	L	15,282,903	14,952,631	0	7,588,949	8,183,837	21,683,392	20,037	0
15. Indiana ..... IN	L	11,866,015	11,743,132	0	4,607,306	6,453,643	14,540,852	22,803	0
16. Iowa ..... IA	L	959,259	989,511	0	134,688	550,340	1,228,414	868	0
17. Kansas ..... KS	L	637,610	592,970	0	204,560	7,984	410,088	698	0
18. Kentucky ..... KY	L	2,566,939	2,496,779	0	1,009,220	3,294,094	6,057,524	5,553	0
19. Louisiana ..... LA	L	3,966,213	4,291,108	0	2,122,058	(475,531)	6,674,544	7,087	0
20. Maine ..... ME	L	28,655,279	30,003,678	0	8,364,373	9,555,583	14,203,360	105,820	0
21. Maryland ..... MD	L	8,629,375	8,618,077	0	2,145,922	888,708	6,154,500	10,938	0
22. Massachusetts ..... MA	L	57,028,353	54,883,503	0	17,001,149	19,707,672	41,986,627	226,495	0
23. Michigan ..... MI	L	33,273,258	34,153,136	0	7,828,524	31,796,846	52,895,961	62,419	0
24. Minnesota ..... MN	L	14,872,041	14,280,355	0	6,270,330	9,015,003	18,669,202	16,197	0
25. Mississippi ..... MS	L	708,546	658,847	0	9,271	20,051	204,911	938	0
26. Missouri ..... MO	L	2,514,204	2,447,113	0	294,827	1,005,460	3,982,777	3,642	0
27. Montana ..... MT	L	67,248	85,685	0	0	(5,606)	29,803	139	0
28. Nebraska ..... NE	L	601,857	572,732	0	270,968	186,776	396,989	735	0
29. Nevada ..... NV	L	2,392,525	2,420,662	0	235,537	633,075	1,177,048	4,592	0
30. New Hampshire ..... NH	L	15,645,223	16,040,954	0	5,504,782	9,908,881	13,555,007	53,682	0
31. New Jersey ..... NJ	L	29,543,521	29,411,828	0	17,062,002	10,822,599	43,664,017	62,598	0
32. New Mexico ..... NM	L	377,843	633,853	0	1,218,740	1,381,832	2,381,673	669	0
33. New York ..... NY	L	65,662,752	59,820,056	0	25,384,860	33,708,565	87,561,975	179,858	0
34. North Carolina ..... NC	L	10,732,765	10,569,228	0	2,580,254	3,351,925	8,546,115	19,560	0
35. North Dakota ..... ND	L	443,462	503,321	0	314,026	274,847	449,821	0	0
36. Ohio ..... OH	L	6,584,230	6,724,741	0	3,554,434	5,228,533	7,567,571	14,463	0
37. Oklahoma ..... OK	L	19,307,640	13,985,951	0	6,221,634	7,540,565	2,778,787	20,969	0
38. Oregon ..... OR	L	4,793,168	4,503,740	0	3,335,730	1,346,109	3,871,783	7,984	0
39. Pennsylvania ..... PA	L	10,687,041	10,589,549	0	3,778,482	5,256,091	12,489,227	19,385	0
40. Rhode Island ..... RI	L	2,084,285	1,996,409	0	282,992	445,472	2,028,346	4,492	0
41. South Carolina ..... SC	L	5,899,659	5,553,767	0	2,662,004	1,384,909	5,789,612	8,199	0
42. South Dakota ..... SD	L	264,845	311,967	0	64,060	(165,201)	126,302	323	0
43. Tennessee ..... TN	L	6,244,846	8,746,378	0	5,345,832	4,303,170	8,197,381	14,981	0
44. Texas ..... TX	L	31,129,624	30,748,334	0	18,285,426	18,337,905	30,429,730	73,290	0
45. Utah ..... UT	L	2,289,269	2,511,925	0	534,573	(324,332)	1,125,171	5,541	0
46. Vermont ..... VT	L	1,190,681	1,301,915	0	204,495	351,695	994,405	2,383	0
47. Virginia ..... VA	L	31,771,356	27,183,924	0	11,091,689	13,277,936	19,405,802	58,509	0
48. Washington ..... WA	L	6,972,537	6,545,275	0	1,794,212	3,362,683	3,592,484	13,360	0
49. West Virginia ..... WV	L	705,946	651,443	0	224,762	825,668	953,788	375	0
50. Wisconsin ..... WI	L	8,950,019	9,674,643	5,361	9,689,751	11,739,013	11,377,819	9,738	0
51. Wyoming ..... WY	L	396	641	0	0	9	16	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	0	0	0	(136)	178	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	0	0	0	35	380	0	0
58. Aggregate other alien ..... OT	XXX	4,821	5,050	0	0	81,800	44,085	0	0
59. Totals	XXX	631,798,588	607,263,085	5,361	272,351,643	340,939,857	624,911,672	1,422,080	0
DETAILS OF WRITE-INS									
58001. CHN China	XXX	4,821	5,050	0	0	81,800	44,085	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	4,821	5,050	0	0	81,800	44,085	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	51	4. Q - Qualified - Qualified or accredited reinsurer.....	0
2. R - Registered - Non-domiciled RRGs.....	0	5. D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile.....	0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLII).....	0	6. N - None of the above - Not allowed to write business in the state.....	6

(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 -

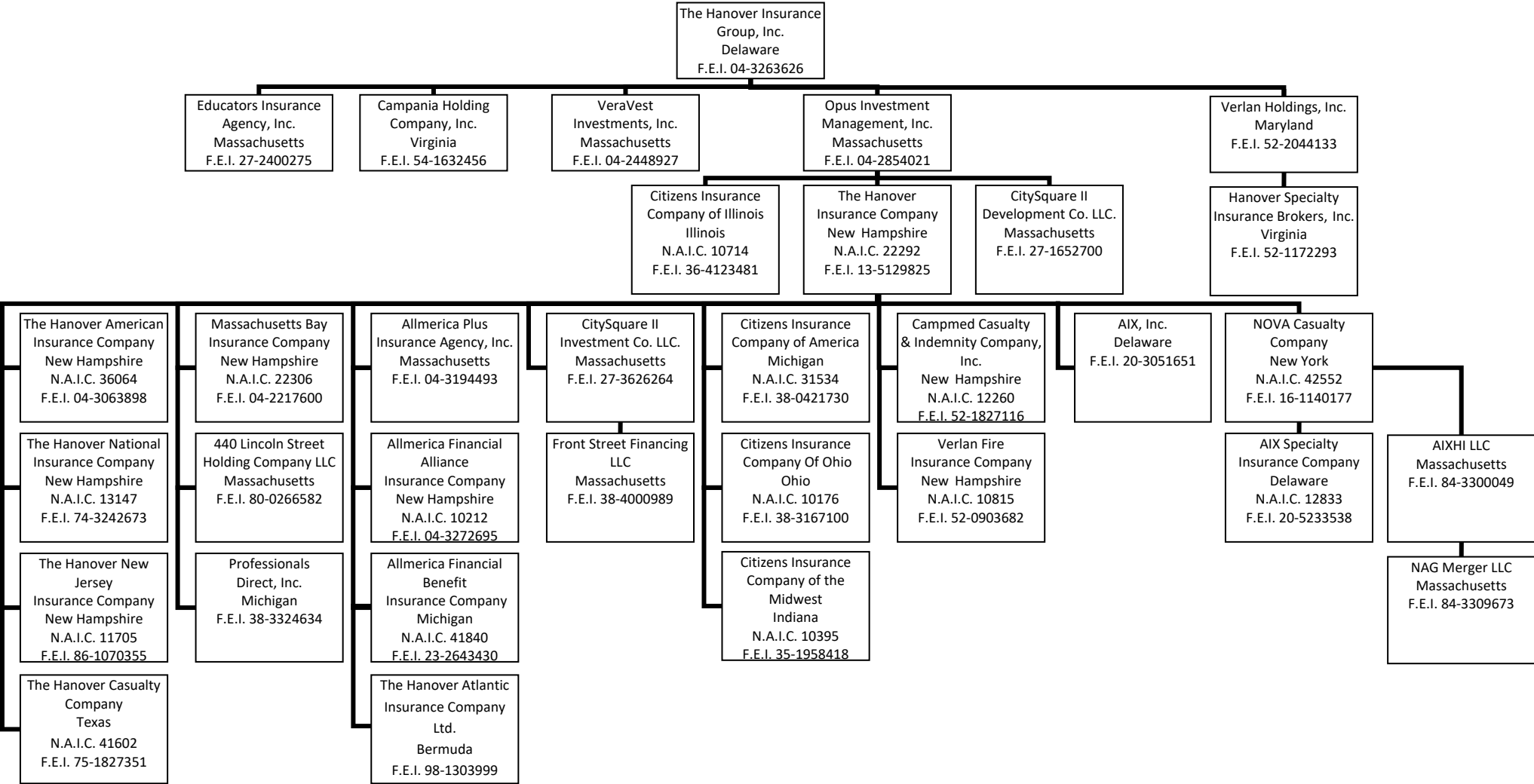
SCHEDULE T - PART 2  
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only			
			1	2	3	4
States, Etc.			Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)
						5
						Deposit-Type Contracts
						6
						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



Note: All Companies are wholly-owned.

Allmerica Securities Trust  
Massachusetts

Affiliated Investment Management Company

ANNUAL STATEMENT FOR THE YEAR 2022 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 Owner-ship 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.....	.....
	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.....	.....
	The Hanover Insurance Group .....		20-3051651 ..				AIX, Inc. ....	..DE.....	..NIA.....	The Hanover Insurance Company .....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
.0088	The Hanover Insurance Group .....	10212	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 .....	41840	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.....	.....
	The Hanover Insurance Group .....						Allmerica Securities Trust .....	..MA.....	..NIA.....	The Hanover Insurance Group, Inc. ....	Management.....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
.0088	The Hanover Insurance Group .....	12260	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	52-1827116 ..				Campmed Casualty & Indemnity Co. Inc. ....	..NH.....	..IA.....	The Hanover Insurance Company .....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
.0088	The Hanover Insurance Group .....	10714	38-0421730 ..				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 .....	10176	36-4123481 ..				Citizens Insurance Company of Illinois .....	..IL.....	..IA.....	Opus Investment Management, Inc. ....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
.0088	The Hanover Insurance Group .....	10395	38-3167100 ..				Citizens Insurance Company of Ohio .....	..OH.....	..IA.....	The Hanover Insurance Company .....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
	The Hanover Insurance Group .....		35-1958418 ..				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 .....		27-1652700 ..				CitySquare II Development Co., L.L.C .....	..MA.....	..NIA.....	Opus Investment Management, Inc. ....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
	The Hanover Insurance Group .....		27-3626264 ..				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 .....		27-2400275 ..				Educators Insurance Agency, Inc. ....	..MA.....	..NIA.....	The Hanover Insurance Group, Inc. ....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
	The Hanover Insurance Group .....		38-4000989 ..				Front Street Financing LLC .....	..MA.....	..NIA.....	CitySquare II Investment Co. LLC .....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
.0088	The Hanover Insurance Group .....	22306	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	04-2217600 ..				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 .....		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 .....	36064	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.....	.....
	The Hanover Insurance Group .....		98-1303999 ..				The Hanover Atlantic Insurance Company Ltd.	..BMJ.....	..IA.....	The Hanover Insurance Company .....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....YES.....	.....
.0088	The Hanover Insurance Group .....	41602	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 .....	22292	13-5129825 ..				The Hanover Insurance Company .....	..NH.....	..UDP.....	Opus Investment Management, Inc. ....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
.0088	The Hanover Insurance Group .....		04-3263626 ..				New York Stock Exchange .	..DE.....	..UIP.....			0.000		....NO.....	.....
.0088	The Hanover Insurance Group .....	13147	74-3242673 ..				The Hanover National Insurance Company .....	..NH.....	..IA.....	The Hanover Insurance Company .....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
.0088	The Hanover Insurance Group .....	11705	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.....	.....
	The Hanover Insurance Group .....		04-2448927 ..				VeraVest Investments, Inc. ....	..MA.....	..NIA.....	The Hanover Insurance Group, Inc. ....	Ownership, Board,Management .....	100.000 ...	The Hanover Insurance Group, Inc. ....	....NO.....	.....
.0088	The Hanover Insurance Group .....	10815	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	Explanation

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 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. ....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....407,123,853 .....
.....10212 .....	04-3272695 .....	Allmerica Financial Alliance Ins Co. ....	.....0 .....	.....3,000,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....3,000,000 .....	.....242,414,804 .....
.....41840 .....	23-2643430 .....	Allmerica Financial Benefit Ins Co. ....	.....0 .....	.....5,000,000 .....	.....0 .....	.....0 .....	.....0 .....	.....(68,614,766) .....	.....0 .....	.....0 .....	.....(63,614,766) .....	.....925,575,872 .....
.....12260 .....	52-1827116 .....	Campmed Casualty & Indemnity Company, Inc. ....	.....(400,000) .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....(400,000) .....	.....7,639,609 .....
.....31534 .....	38-0421730 .....	Citizens Insurance Co. of America ....	.....(72,000,000) .....	.....0 .....	.....(70,658,418) .....	.....0 .....	.....151,739,430 .....	.....13,923,502 .....	.....0 .....	.....0 .....	.....23,004,514 .....	.....(204,344,804) .....
.....10714 .....	36-4123481 .....	Citizens Insurance Co. of Illinois ....	.....0 .....	.....1,000,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....1,000,000 .....	.....57,775,676 .....
.....10176 .....	38-3167100 .....	Citizens Insurance Co. of Ohio ....	.....(1,000,000) .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....(1,000,000) .....	.....10,999,001 .....
.....10395 .....	35-1958418 .....	Citizens Insurance Co. of the Midwest ....	.....0 .....	.....10,000,000 .....	.....0 .....	.....0 .....	.....0 .....	.....(134,096,336) .....	.....0 .....	.....0 .....	.....(124,096,336) .....	.....1,220,614,443 .....
.....36064 .....	04-3063898 .....	The Hanover American Insurance Co. ....	.....0 .....	.....3,000,000 .....	.....0 .....	.....0 .....	.....0 .....	.....(53,233,047) .....	.....0 .....	.....0 .....	.....(50,233,047) .....	.....537,691,456 .....
.....98-1300399 .....	.....	The Hanover Atlantic Insurance Company ....	.....0 .....	.....5,000,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....5,000,000 .....	.....73,726,957 .....
.....22292 .....	13-5129825 .....	The Hanover Insurance Company ....	.....(20,210,909) .....	.....(19,277,330) .....	.....(27,670,662) .....	.....0 .....	.....(94,216,727) .....	.....426,351,047 .....	.....0 .....	.....(125,000,000) .....	.....139,975,419 .....	.....(5,160,877,588) .....
.....11705 .....	86-1070355 .....	Hanover New Jersey Insurance Company ....	.....(4,739,091) .....	.....(18,722,670) .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....(23,461,761) .....	.....5,848 .....
.....41602 .....	75-1827351 .....	The Hanover Casualty Company ....	.....(800,000) .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....(800,000) .....	.....97,248,565 .....
.....22306 .....	04-2217600 .....	Massachusetts Bay Insurance Company ....	.....0 .....	.....12,000,000 .....	.....0 .....	.....0 .....	.....0 .....	.....(125,000,588) .....	.....0 .....	.....0 .....	.....(113,000,588) .....	.....1,055,905,855 .....
.....42552 .....	16-1140177 .....	NOVA Casualty Co. ....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....623,646,736 .....
.....	04-3263626 .....	The Hanover Insurance Group, Inc. ....	.....110,411,303 .....	.....0 .....	.....98,329,080 .....	.....0 .....	.....(57,522,703) .....	.....0 .....	.....0 .....	.....125,000,000 .....	.....276,217,680 .....	.....0 .....
.....13147 .....	74-3242673 .....	The Hanover National Insurance Company ....	.....(300,000) .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....(300,000) .....	.....0 .....
.....10815 .....	52-0903682 .....	Verlan Fire Insurance Co. ....	.....(550,000) .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....(59,329,812) .....	.....0 .....	.....0 .....	.....(59,879,812) .....	.....104,853,717 .....
.....	04-2854021 .....	Opus Investment Management, Inc. ....	.....0 .....	.....(1,000,000) .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....(1,000,000) .....	.....0 .....
.....	27-3626264 .....	CitySquare II Investment Co., LLC .....	.....(10,411,303) .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....(10,411,303) .....	.....0 .....
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2022 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.....
.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

SUPPLEMENTAL FILINGS

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 2022 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 2 3 6 5 0 0 0 0 0
20.	Reinsurance Attestation Supplement [Document Identifier 399]	 2 2 3 0 6 2 0 2 2 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 2 4 0 0 0 0 0 0 0
22.	Bail Bond Supplement [Document Identifier 500]	 2 2 3 0 6 2 0 2 2 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 2 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 2 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 2 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 2 5 5 5 0 0 0 0 0
28.	Credit Insurance Experience Exhibit [Document Identifier 230]	 2 2 3 0 6 2 0 2 2 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 2 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 2 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 2 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 2 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 2 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 2 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 .....	11,918,340	15.160	11,918,340	0	11,918,340	15.160
1.02 All other governments .....	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed .....	12,047,573	15.324	12,047,573	0	12,047,573	15.324
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	7,763,550	9.875	7,763,550	0	7,763,550	9.875
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	30,875,781	39.273	30,875,781	0	30,875,781	39.273
1.06 Industrial and miscellaneous .....	15,650,913	19.907	15,650,913	0	15,650,913	19.907
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 Unaffiliated certificates of deposit .....	0	0.000	0	0	0	0.000
1.12 Total long-term bonds .....	78,256,157	99.538	78,256,157	0	78,256,157	99.538
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 Exchange traded funds .....	0	0.000	0	0	0	0.000
3.09 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) .....	357,704	0.455	357,704	0	357,704	0.455
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 .....	357,704	0.455	357,704	0	357,704	0.455
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 .....	5,345	0.007	5,345	0	5,345	0.007
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	78,619,206	100.000	78,619,206	0	78,619,206	100.000

Schedule A - Verification - Real Estate

**N O N E**

Schedule B - Verification - Mortgage Loans

**N O N E**

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE 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 .....	64,777,859
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	20,866,639
3.	Accrual of discount .....	69,816
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 .....	(136)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	7,347,531
7.	Deduct amortization of premium .....	110,490
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 .....	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	78,256,157
12.	Deduct total nonadmitted amounts .....	0
13.	Statement value at end of current period (Line 11 minus Line 12) .....	78,256,157

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 ..... 2. Canada ..... 3. Other Countries .....	11,918,340 0 0	11,104,882 0 0	11,857,495 0 0	12,172,473 0 0
	4. Totals	11,918,340	11,104,882	11,857,495	12,172,473
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	12,047,573	10,991,006	12,223,596	12,370,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,763,550	7,258,266	7,799,638	8,155,000
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	30,875,781	27,482,776	30,926,102	31,233,528
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States ..... 9. Canada ..... 10. Other Countries .....	13,318,452 298,167 2,034,294	12,432,750 278,623 1,994,423	13,317,683 295,834 2,031,474	13,361,957 300,000 2,050,000
	11. Totals	15,650,913	14,705,795	15,644,991	15,711,957
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	78,256,157	71,542,725	78,451,821	79,642,958
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States ..... 15. Canada ..... 16. Other Countries .....	0 0 0	0 0 0	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), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States ..... 21. Canada ..... 22. Other Countries .....	0 0 0	0 0 0	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	78,256,157	71,542,725	78,451,821	

ANNUAL STATEMENT FOR THE YEAR 2022 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,306,477	6,414,374	3,815,264	307,795	74,430	XXX	11,918,340	15.2	6,944,898	10.7	11,918,340	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	1,306,477	6,414,374	3,815,264	307,795	74,430	XXX	11,918,340	15.2	6,944,898	10.7	11,918,340	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	290,268	733,105	6,403,207	4,620,993	0	XXX	12,047,573	15.4	9,764,610	15.1	12,047,573	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	290,268	733,105	6,403,207	4,620,993	0	XXX	12,047,573	15.4	9,764,610	15.1	12,047,573	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	320,000	3,274,916	4,168,634	0	0	XXX	7,763,550	9.9	5,470,682	8.4	7,763,550	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	320,000	3,274,916	4,168,634	0	0	XXX	7,763,550	9.9	5,470,682	8.4	7,763,550	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,414,858	6,520,221	19,483,510	1,963,957	493,235	XXX	30,875,781	39.5	26,161,347	40.4	30,175,781	700,000
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	401,285	0.6	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	2,414,858	6,520,221	19,483,510	1,963,957	493,235	XXX	30,875,781	39.5	26,562,632	41.0	30,175,781	700,000

ANNUAL STATEMENT FOR THE YEAR 2022 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1 .....	1,466,702	7,216,220	2,887,092	0	199,984	XXX	11,769,998	15.0	11,150,514	17.2	7,866,735	3,903,263
6.2 NAIC 2 .....	399,901	2,682,477	798,537	0	0	XXX	3,880,915	5.0	4,884,522	7.5	2,783,054	1,097,861
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	1,866,603	9,898,698	3,685,629	0	199,984	XXX	15,650,913	20.0	16,035,036	24.8	10,649,789	5,001,124
7. Hybrid Securities												
7.1 NAIC 1 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6 .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6 .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1 .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2 .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3 .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4 .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5 .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6 .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0



ANNUAL STATEMENT FOR THE YEAR 2022 OF THE 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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1 .....	(d) ..... 5,798,305	..... 24,158,836	..... 36,757,707	..... 6,892,745	..... 767,649	..... 0	..... 74,375,242	..... 95.0	..... XXX.	..... XXX.	..... 69,771,979	..... 4,603,263
12.2 NAIC 2 .....	(d) ..... 399,901	..... 2,682,477	..... 798,537	..... 0	..... 0	..... 0	..... 3,880,915	..... 5.0	..... XXX.	..... XXX.	..... 2,783,054	..... 1,097,861
12.3 NAIC 3 .....	(d) ..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... XXX.	..... XXX.	..... 0	..... 0
12.4 NAIC 4 .....	(d) ..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... XXX.	..... XXX.	..... 0	..... 0
12.5 NAIC 5 .....	(d) ..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	(c) ..... 0	..... 0.0	..... XXX.	..... XXX.	..... 0	..... 0
12.6 NAIC 6 .....	(d) ..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	(c) ..... 0	..... 0.0	..... XXX.	..... XXX.	..... 0	..... 0
12.7 Totals .....	..... 6,198,206	..... 26,841,313	..... 37,556,244	..... 6,892,745	..... 767,649	..... 0	(b) ..... 78,256,157	..... 100.0	..... XXX.	..... XXX.	..... 72,555,033	..... 5,701,124
12.8 Line 12.7 as a % of Col. 7	..... 7.9	..... 34.3	..... 48.0	..... 8.8	..... 1.0	..... 0.0	..... 100.0	..... XXX	..... XXX	..... XXX	..... 92.7	..... 7.3
13. Total Bonds Prior Year												
13.1 NAIC 1 .....	..... 5,925,302	..... 17,457,990	..... 24,213,326	..... 11,141,718	..... 753,716	..... 0	..... XXX.	..... XXX.	..... 59,492,052	..... 91.8	..... 54,789,816	..... 4,702,235
13.2 NAIC 2 .....	..... 701,086	..... 3,081,547	..... 1,101,889	..... 401,285	..... 0	..... 0	..... XXX.	..... XXX.	..... 5,285,807	..... 8.2	..... 3,987,861	..... 1,297,946
13.3 NAIC 3 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... XXX.	..... XXX.	..... 0	..... 0.0	..... 0	..... 0
13.4 NAIC 4 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... XXX.	..... XXX.	..... 0	..... 0.0	..... 0	..... 0
13.5 NAIC 5 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... XXX.	..... XXX.	(c) ..... 0	..... 0.0	..... 0	..... 0
13.6 NAIC 6 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... XXX.	..... XXX.	(c) ..... 0	..... 0.0	..... 0	..... 0
13.7 Totals .....	..... 6,626,388	..... 20,539,537	..... 25,315,215	..... 11,543,003	..... 753,716	..... 0	..... XXX.	..... XXX.	(b) ..... 64,777,859	..... 100.0	..... 58,777,677	..... 6,000,182
13.8 Line 13.7 as a % of Col. 9	..... 10.2	..... 31.7	..... 39.1	..... 17.8	..... 1.2	..... 0.0	..... XXX	..... XXX	..... 100.0	..... XXX	..... 90.7	..... 9.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1 .....	..... 4,881,512	..... 21,968,279	..... 35,261,794	..... 6,892,745	..... 767,649	..... 0	..... 69,771,979	..... 89.2	..... 54,789,816	..... 84.6	..... 69,771,979	..... XXX.
14.2 NAIC 2 .....	..... 149,997	..... 2,383,112	..... 249,944	..... 0	..... 0	..... 0	..... 2,783,054	..... 3.6	..... 3,987,861	..... 6.2	..... 2,783,054	..... XXX.
14.3 NAIC 3 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... 0	..... 0.0	..... 0	..... XXX.
14.4 NAIC 4 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... 0	..... 0.0	..... 0	..... XXX.
14.5 NAIC 5 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... 0	..... 0.0	..... 0	..... XXX.
14.6 NAIC 6 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... 0	..... 0.0	..... 0	..... XXX.
14.7 Totals .....	..... 5,031,509	..... 24,351,392	..... 35,511,738	..... 6,892,745	..... 767,649	..... 0	..... 72,555,033	..... 92.7	..... 58,777,677	..... 90.7	..... 72,555,033	..... XXX.
14.8 Line 14.7 as a % of Col. 7	..... 6.9	..... 33.6	..... 48.9	..... 9.5	..... 1.1	..... 0.0	..... 100.0	..... XXX.	..... XXX.	..... XXX.	..... 100.0	..... XXX.
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	..... 6.4	..... 31.1	..... 45.4	..... 8.8	..... 1.0	..... 0.0	..... 92.7	..... XXX	..... XXX	..... XXX	..... 92.7	..... XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1 .....	..... 916,794	..... 2,190,557	..... 1,495,913	..... 0	..... 0	..... 0	..... 4,603,263	..... 5.9	..... 4,702,235	..... 7.3	..... XXX.	..... 4,603,263
15.2 NAIC 2 .....	..... 249,904	..... 299,365	..... 548,593	..... 0	..... 0	..... 0	..... 1,097,861	..... 1.4	..... 1,297,946	..... 2.0	..... XXX.	..... 1,097,861
15.3 NAIC 3 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... 0	..... 0.0	..... XXX.	..... 0
15.4 NAIC 4 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... 0	..... 0.0	..... XXX.	..... 0
15.5 NAIC 5 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... 0	..... 0.0	..... XXX.	..... 0
15.6 NAIC 6 .....	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0	..... 0.0	..... 0	..... 0.0	..... XXX.	..... 0
15.7 Totals .....	..... 1,166,697	..... 2,489,922	..... 2,044,506	..... 0	..... 0	..... 0	..... 5,701,124	..... 7.3	..... 6,000,182	..... 9.3	..... XXX.	..... 5,701,124
15.8 Line 15.7 as a % of Col. 7	..... 20.5	..... 43.7	..... 35.9	..... 0.0	..... 0.0	..... 0.0	..... 100.0	..... XXX.	..... XXX.	..... XXX.	..... XXX.	..... 100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	..... 1.5	..... 3.2	..... 2.6	..... 0.0	..... 0.0	..... 0.0	..... 7.3	..... XXX	..... XXX	..... XXX	..... XXX	..... 7.3

(a) Includes \$ ..... 4,091,300 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
(b) Includes \$ ..... 0 current year of bonds with Z designations and \$ ..... 2,000,000 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 2022 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 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations .....	999,583	5,799,406	3,386,565	0	0	XXX	10,185,553	13.0	4,769,550	7.4	10,185,553	0
1.02 Residential Mortgage-Backed Securities .....	306,895	614,969	428,699	307,795	74,430	XXX	1,732,787	2.2	2,175,348	3.4	1,732,787	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	1,306,477	6,414,374	3,815,264	307,795	74,430	XXX	11,918,340	15.2	6,944,898	10.7	11,918,340	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 .....	290,268	733,105	6,403,207	4,620,993	0	XXX	12,047,573	15.4	9,764,610	15.1	12,047,573	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	290,268	733,105	6,403,207	4,620,993	0	XXX	12,047,573	15.4	9,764,610	15.1	12,047,573	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations .....	320,000	3,274,916	4,168,634	0	0	XXX	7,763,550	9.9	5,470,682	8.4	7,763,550	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	320,000	3,274,916	4,168,634	0	0	XXX	7,763,550	9.9	5,470,682	8.4	7,763,550	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations .....	2,334,803	6,154,937	19,287,167	1,720,000	487,821	XXX	29,984,727	38.3	25,493,099	39.4	29,284,727	700,000
5.02 Residential Mortgage-Backed Securities .....	80,055	365,284	196,342	243,958	5,414	XXX	891,054	1.1	1,069,533	1.7	891,054	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	2,414,858	6,520,221	19,483,510	1,963,957	493,235	XXX	30,875,781	39.5	26,562,632	41.0	30,175,781	700,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations .....	1,866,603	9,597,320	3,283,197	0	199,984	XXX	14,947,104	19.1	15,029,747	23.2	9,945,979	5,001,124
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	301,378	402,432	0	0	XXX	703,810	0.9	705,294	1.1	703,810	0
6.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	299,995	0.5	0	0
6.05 Totals	1,866,603	9,898,698	3,685,629	0	199,984	XXX	15,650,913	20.0	16,035,036	24.8	10,649,789	5,001,124
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 2022 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	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. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations .....	5,811,256	25,559,683	36,528,770	6,340,992	687,805	XXX	74,928,507	95.7	XXX	XXX	69,227,382	5,701,124
12.02 Residential Mortgage-Backed Securities .....	386,950	980,253	625,042	551,753	79,844	XXX	2,623,841	3.4	XXX	XXX	2,623,841	0
12.03 Commercial Mortgage-Backed Securities .....	0	301,378	402,432	0	0	XXX	703,810	0.9	XXX	XXX	703,810	0
12.04 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.05 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals .....	6,198,206	26,841,313	37,556,244	6,892,745	767,649	0	78,256,157	100.0	XXX	XXX	72,555,033	5,701,124
12.10 Line 12.09 as a % of Col. 7	7.9	34.3	48.0	8.8	1.0	0.0	100.0	XXX	XXX	XXX	92.7	7.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations .....	5,724,638	18,902,041	24,240,740	10,972,825	687,445	XXX	XXX	XXX	60,527,688	93.4	54,827,502	5,700,186
13.02 Residential Mortgage-Backed Securities .....	601,755	1,335,061	671,617	570,178	66,271	XXX	XXX	XXX	3,244,881	5.0	3,244,881	0
13.03 Commercial Mortgage-Backed Securities .....	0	302,436	402,859	0	0	XXX	XXX	XXX	705,294	1.1	705,294	0
13.04 Other Loan-Backed and Structured Securities .....	299,995	0	0	0	0	XXX	XXX	XXX	299,995	0.5	0	299,995
13.05 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans .....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans .....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals .....	6,626,388	20,539,537	25,315,215	11,543,003	753,716	0	XXX	XXX	64,777,859	100.0	58,777,677	6,000,182
13.10 Line 13.09 as a % of Col. 9	10.2	31.7	39.1	17.8	1.2	0.0	XXX	XXX	100.0	XXX	90.7	9.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations .....	4,644,559	23,069,761	34,484,265	6,340,992	687,805	XXX	69,227,382	88.5	54,827,502	84.6	69,227,382	XXX
14.02 Residential Mortgage-Backed Securities .....	386,950	980,253	625,042	551,753	79,844	XXX	2,623,841	3.4	3,244,881	5.0	2,623,841	XXX
14.03 Commercial Mortgage-Backed Securities .....	0	301,378	402,432	0	0	XXX	703,810	0.9	705,294	1.1	703,810	XXX
14.04 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals .....	5,031,509	24,351,392	35,511,738	6,892,745	767,649	0	72,555,033	92.7	58,777,677	90.7	72,555,033	XXX
14.10 Line 14.09 as a % of Col. 7	6.9	33.6	48.9	9.5	1.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.4	31.1	45.4	8.8	1.0	0.0	92.7	XXX	XXX	XXX	92.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations .....	1,166,697	2,489,922	2,044,506	0	0	XXX	5,701,124	7.3	5,700,186	8.8	XXX	5,701,124
15.02 Residential Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities .....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities .....	0	0	0	0	0	XXX	0	0.0	299,995	0.5	XXX	0
15.05 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans .....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans .....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals .....	1,166,697	2,489,922	2,044,506	0	0	0	5,701,124	7.3	6,000,182	9.3	XXX	5,701,124
15.10 Line 15.09 as a % of Col. 7	20.5	43.7	35.9	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.5	3.2	2.6	0.0	0.0	0.0	7.3	XXX	XXX	XXX	XXX	7.3

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 2022 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 .....	0	0	0	0
2. Cost of cash equivalents acquired .....	9,650	0	9,650	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 .....	9,650	0	9,650	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 2022 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
912828-3J-7 .....	UNITED STATES TREASURY .....	..SD..	.....	.....	..1.A .....	378,232	..95.7773 .....	368,743	385,000	383,025	.....0 .....	998	.....0 .....	.....0 .....	2.125	2.401	MN .....	719	8,181	12/21/2017	11/30/2024
912828-3J-7 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A .....	604,189	..95.7773 .....	589,030	615,000	611,845	.....0 .....	1,594	.....0 .....	.....0 .....	2.125	2.401	MN .....	1,149	13,069	12/21/2017	11/30/2024
912828-5N-6 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A .....	962,344	..96.3086 .....	963,086	1,000,000	963,771	.....0 .....	1,427	.....0 .....	.....0 .....	2.875	4.210	MN .....	2,527	14,375	11/18/2022	11/30/2025
912828-P3-8 .....	UNITED STATES TREASURY .....	..SD..	.....	.....	..1.A .....	726,462	..99.8197 .....	743,657	745,000	744,689	.....0 .....	3,786	.....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	..99.8197 .....	254,540	255,000	254,893	.....0 .....	1,297	.....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	..92.5820 .....	462,910	500,000	489,814	.....0 .....	2,474	.....0 .....	.....0 .....	2.000	2.556	MN .....	1,298	10,000	12/22/2016	11/15/2026
912828-V9-8 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A .....	241,104	..93.1914 .....	232,979	250,000	242,108	.....0 .....	1,004	.....0 .....	.....0 .....	2.250	3.071	FA .....	2,125	2,813	06/08/2022	02/15/2027
912828-Z9-4 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A .....	162,146	..85.4453 .....	128,168	150,000	158,923	.....0 .....	(1,220)	.....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	..79.3750 .....	277,813	350,000	346,511	.....0 .....	459	.....0 .....	.....0 .....	0.625	0.764	MN .....	284	2,188	06/03/2020	05/15/2030
91282C-AE-1 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A .....	790,703	..78.9492 .....	789,492	1,000,000	793,507	.....0 .....	2,804	.....0 .....	.....0 .....	0.625	3.767	FA .....	2,361	.....0	11/18/2022	08/15/2030
91282C-AV-3 .....	UNITED STATES TREASURY .....	..SD..	.....	.....	..1.A .....	297,258	..80.1797 .....	240,539	300,000	297,807	.....0 .....	267	.....0 .....	.....0 .....	0.875	0.972	MN .....	341	2,625	12/04/2020	11/15/2030
91282C-AV-3 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A .....	198,172	..80.1797 .....	160,359	200,000	198,538	.....0 .....	178	.....0 .....	.....0 .....	0.875	0.972	MN .....	227	1,750	12/04/2020	11/15/2030
91282C-BL-4 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A .....	496,875	..81.7617 .....	408,809	500,000	497,433	.....0 .....	299	.....0 .....	.....0 .....	1.125	1.191	FA .....	2,125	5,625	02/12/2021	02/15/2031
91282C-CB-5 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A .....	498,652	..84.3711 .....	421,856	500,000	498,856	.....0 .....	126	.....0 .....	.....0 .....	1.625	1.654	MN .....	1,055	8,125	05/19/2021	05/15/2031
91282C-CS-8 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A .....	297,387	..81.3633 .....	244,090	300,000	297,720	.....0 .....	248	.....0 .....	.....0 .....	1.250	1.344	FA .....	1,416	3,750	08/25/2021	08/15/2031
91282C-DY-4 .....	UNITED STATES TREASURY .....	..SD..	.....	.....	..1.A FE .....	99,016	..85.1328 .....	85,133	100,000	99,090	.....0 .....	62	.....0 .....	.....0 .....	1.875	1.985	FA .....	708	938	03/10/2022	02/15/2032
91282C-DY-4 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A FE .....	198,031	..85.1328 .....	170,266	200,000	198,179	.....0 .....	161	.....0 .....	.....0 .....	1.875	1.985	FA .....	1,416	1,875	03/10/2022	02/15/2032
91282C-FE-6 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A FE .....	496,230	..97.1641 .....	485,821	500,000	496,656	.....0 .....	425	.....0 .....	.....0 .....	3.125	3.394	FA .....	5,902	.....0	08/24/2022	08/15/2025
91282C-FK-2 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A FE .....	1,861,206	..98.0820 .....	1,863,558	1,900,000	1,863,161	.....0 .....	1,955	.....0 .....	.....0 .....	3.500	4.267	MS .....	19,840	.....0	11/18/2022	09/15/2025
91282C-FX-4 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A FE .....	499,980	..100.0547 .....	500,274	500,000	499,981	.....0 .....	1	.....0 .....	.....0 .....	4.500	4.502	MN .....	1,978	.....0	11/23/2022	11/30/2024
91282C-FZ-9 .....	UNITED STATES TREASURY .....	.....	.....	.....	..1.A FE .....	249,043	..99.6172 .....	249,043	250,000	249,044	.....0 .....	1	.....0 .....	.....0 .....	3.875	3.961	MN .....	852	.....0	12/29/2022	11/30/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						10,126,826	XXX	9,640,163	10,500,000	10,185,553	0	18,345	0	0	XXX	XXX	XXX	54,497	95,063	XXX	XXX
36179R-MA-8 .....	G2 MA3079 - RMBS .....	.....	.....	4	..1.A .....	139,833	..96.8751 .....	127,796	131,918	138,077	.....0 .....	(482)	.....0 .....	.....0 .....	3.500	1.788	MON .....	385	4,617	09/30/2015	09/20/2030
36179V-DN-7 .....	G2 MA6409 - RMBS .....	.....	.....	4	..1.A .....	134,327	..90.0401 .....	117,801	130,832	138,086	.....0 .....	1,774	.....0 .....	.....0 .....	3.000	2.129	MON .....	327	3,925	01/23/2020	01/20/2050
36179V-HF-0 .....	G2 MA6530 - RMBS .....	.....	.....	4	..1.A .....	12,710	..84.8187 .....	10,771	12,698	12,778	.....0 .....	22	.....0 .....	.....0 .....	2.500	2.398	MON .....	26	317	03/12/2020	03/20/2050
36179V-VX-5 .....	G2 MA6930 - RMBS .....	.....	.....	4	..1.A .....	561,815	..84.5532 .....	456,968	540,451	562,744	.....0 .....	765	.....0 .....	.....0 .....	2.000	1.404	MON .....	901	10,809	09/29/2020	10/20/2050
36179V-Z0-6 .....	G2 MA7051 - RMBS .....	.....	.....	4	..1.A .....	156,858	..84.4884 .....	127,048	150,373	157,018	.....0 .....	201	.....0 .....	.....0 .....	2.000	1.360	MON .....	251	3,007	12/17/2020	12/20/2050
36179W-BY-3 .....	G2 MA7255 - RMBS .....	.....	.....	4	..1.A .....	151,297	..87.1940 .....	127,011	145,664	151,810	.....0 .....	394	.....0 .....	.....0 .....	2.500	1.834	MON .....	303	3,642	05/25/2021	03/20/2051
36179W-NE-4 .....	G2 MA7589 - RMBS .....	.....	.....	4	..1.A .....	229,212	..86.9446 .....	192,679	221,611	228,981	.....0 .....	(104)	.....0 .....	.....0 .....	2.500	1.986	MON .....	462	5,540	09/23/2021	09/20/2051
38380T-PZ-3 .....	GNR 2016-173 CT - CMO/RMBS .....	.....	.....	4	..1.A .....	69,797	..97.8149 .....	67,491	68,999	69,161	.....0 .....	(117)	.....0 .....	.....0 .....	3.000	2.481	MON .....	173	2,070	07/12/2019	10/20/2045
38382W-DR-5 .....	GNR 2021-117 PC - CMO/RMBS .....	.....	.....	4	..1.A .....	274,819	..87.8589 .....	237,155	269,927	274,132	.....0 .....	(464)	.....0 .....	.....0 .....	2.000	1.654	MON .....	450	5,399	07/01/2021	07/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,730,669	XXX	1,464,719	1,672,473	1,732,787	0	1,990	0	0	XXX	XXX	XXX	3,277	39,326	XXX	XXX
0109999999. Total - U.S. Government Bonds						11,857,495	XXX	11,104,882	12,172,473	11,918,340	0	20,335	0	0	XXX	XXX	XXX	57,774	134,389	XXX	XXX
0309999999. 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	..96.9980 .....	800,234	825,000	833,034	.....0 .....	(3,640)	.....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	..96.9980 .....	169,747	175,000	176,701	.....0 .....	(771)	.....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	..85.5470 .....	427,735	500,000	507,815	.....0 .....	(2,420)	.....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 .....	214,673	..99.7370 .....	214,435	215,000	214,930	.....0 .....	23	.....0 .....	.....0 .....	4.503	4.515	MN .....	1,614	9,681	12/15/2009	11/01/2025
373385-CB-7 .....	GEORGIA ST .....	..SD..	.....	1,2	..1.A FE .....	200,515	..84.6960 .....	186,331	220,000	203,835	.....0 .....	699	.....0 .....	.....0 .....	3.300	3.025	FA .....	3,025	5,973	11/07/2018	02/01/2037
373385-CB-7 .....	GEORGIA ST .....	.....	.....	1,2	..1.A FE .....	1,771,955	..84.6960 .....	1,507,589	1,780,000	1,757,364	.....0 .....	(4,855)	.....0 .....	.....0 .....	3.300	3.079	FA .....	24,475	60,027	08/14/2021	02/01/2037
373385-FX-6 .....	GEORGIA ST .....	.....	.....	1,2	..1.A FE .....	399,052	..73.7720 .....	295,088	400,000	398,923	.....0 .....	45	.....0 .....	.....0 .....	1.350	1.365	FA .....	2,250	5,400	06/22/2021	08/01/2032
419792-J7-2 .....	HAWAII ST .....	.....	.....	1	..1.C FE .....	300,000	..100.7300 .....	302,190	300,000	300,000	.....0 .....	0	.....0 .....	.....0 .....	4.925	.....0	AO .....	2,421	.....0	10/20/2022	10/01/2028
546415-3D-0 .....	LOUISIANA ST .....	.....	.....	2	..1.D FE .....	527,070	..103.1840 .....	515,920	500,000	513,724	.....0 .....	(3,478)	.....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	..111.5230 .....	1,115,230	1,000,000	1,246,070	.....0 .....	(32,467)	.....0 .....	.....0 .....	5.000	1.380	MS .....	16,667	50,000	03/05/2020	03/01/2035

ANNUAL STATEMENT FOR THE YEAR 2022 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 Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
546417-DV-5	LOUISIANA ST			1	1.D FE	2,423,640	.81.8270	2,454,810	3,000,000	2,431,461	0	7,821	0	0	1.704	4.769	JD	4,260	25,560	11/18/2022	06/01/2030
649791-CN-8	NEW YORK ST			1	1.B FE	217,468	100.0200	200,040	200,000	200,354	0	(2,138)	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	.88.0140	440,070	500,000	500,325	0	(48)	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	78.1610	390,805	500,000	500,000	0	0	0	0	1.730	1.730	FA	3,604	8,650	06/18/2020	08/01/2031
68608K-NE-4	OREGON			1	1.B FE	185,958	101.3280	187,457	185,000	185,151	0	(88)	0	0	5.742	5.688	FA	4,426	10,623	01/21/2010	08/01/2024
68609T-NH-7	OREGON			1	1.B FE	300,000	.85.3470	256,041	300,000	300,000	0	0	0	0	2.246	2.246	MN	1,123	6,738	10/09/2019	11/01/2029
76222R-YC-0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			1	1.C FE	127,213	.98.0340	122,543	125,000	125,618	0	(450)	0	0	3.000	2.620	MN	625	3,750	04/17/2019	05/01/2024
76222R-YD-8	RHODE ISLAND ST & PROVIDENCE PLANTATIONS			1	1.C FE	300,694	.96.4740	284,598	295,000	297,321	0	(953)	0	0	3.000	2.650	MN	1,475	8,850	04/17/2019	05/01/2025
882723-PZ-6	TEXAS ST			2	1.A FE	214,398	.98.5820	197,164	200,000	204,949	0	(2,740)	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	.82.8740	269,341	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	.82.8740	62,156	75,000	75,000	0	0	0	0	2.964	2.964	AO	556	2,818	11/14/2019	04/01/2034
97705M-NW-1	WISCONSIN ST			1,2	1.B FE	400,000	.80.2480	320,992	400,000	400,000	0	0	0	0	2.531	2.531	MN	1,687	10,124	10/02/2019	05/01/2033
97705M-NW-1	WISCONSIN ST	.SD.		1,2	1.B FE	100,000	.80.2480	80,248	100,000	100,000	0	0	0	0	2.531	2.531	MN	422	2,531	10/02/2019	05/01/2033
97705M-SC-0	WISCONSIN ST			1,2	1.B FE	250,000	.76.0980	190,245	250,000	250,000	0	0	0	0	1.736	1.736	MN	723	4,340	06/25/2020	05/01/2032
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						12,223,596	XXX	10,991,006	12,370,000	12,047,573	0	(45,460)	0	0	XXX	XXX	XXX	111,867	331,144	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						12,223,596	XXX	10,991,006	12,370,000	12,047,573	0	(45,460)	0	0	XXX	XXX	XXX	111,867	331,144	XXX	XXX
047772-ZA-9	ATLANTA GA				1.B FE	200,000	.98.8790	197,758	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	.98.8790	118,655	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	102.7350	513,675	500,000	500,000	0	0	0	0	5.626	5.626	FA	11,721	28,130	11/12/2010	08/01/2028
212204-MD-0	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1	1.B FE	500,000	.97.2500	486,250	500,000	500,000	0	0	0	0	4.215	4.216	FA	4,976	0	09/16/2022	08/01/2027
346604-LN-9	FORSYTH CNTY GA SCH DIST				1.A FE	690,000	.87.7850	605,717	690,000	690,000	0	0	0	0	1.563	1.563	FA	4,494	6,950	11/17/2021	02/01/2027
346604-LQ-2	FORSYTH CNTY GA SCH DIST				1.A FE	1,272,480	.83.1520	1,247,280	1,500,000	1,276,294	0	3,814	0	0	1.775	4.614	FA	11,094	0	11/18/2022	02/01/2029
446222-UV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST				1.D FE	500,000	.82.0320	410,160	500,000	500,000	0	0	0	0	1.884	1.884	FA	3,925	9,420	05/13/2021	08/01/2029
494791-SR-8	KING CNTY WASH PUB HOSP DIST NO 002				1.D FE	939,116	.85.5640	936,926	1,095,000	941,870	0	2,755	0	0	1.880	4.608	JD	1,716	10,293	11/18/2022	12/01/2028
567643-QG-9	MARIETTA GA	2			1.C FE	792,360	100.0000	750,000	750,000	750,000	0	(5,678)	0	0	4.200	3.423	JJ	15,750	31,500	08/15/2014	01/01/2027
64763F-WY-1	NEW ORLEANS LA				1.F FE	102,625	.96.7810	96,781	100,000	100,958	0	(482)	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	.91.6040	458,020	500,000	500,000	0	0	0	0	2.400	2.400	JD	1,000	12,000	09/17/2019	12/01/2026
64763F-ZT-9	NEW ORLEANS LA				1.F FE	182,442	.91.2680	182,536	200,000	183,957	0	1,515	0	0	1.369	4.605	MS	913	0	09/22/2022	09/01/2025
64763F-ZV-4	NEW ORLEANS LA				1.F FE	500,000	.86.9680	434,840	500,000	500,000	0	0	0	0	1.854	1.854	MS	3,090	7,854	10/08/2021	09/01/2027
678519-B9-9	OKLAHOMA CITY OKLA				1.A FE	50,000	.96.7180	48,359	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	.77.4290	232,287	300,000	300,470	0	(50)	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	.90.7100	9,071	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	.90.7100	217,704	240,000	240,000	0	0	0	0	2.979	2.979	MS	2,383	7,150	11/15/2017	09/01/2028
802385-SD-7	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	400,000	.78.0620	312,248	400,000	400,000	0	0	0	0	1.846	1.846	FA	3,077	7,384	12/03/2020	08/01/2031
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						7,799,638	XXX	7,258,266	8,155,000	7,763,550	0	1,873	0	0	XXX	XXX	XXX	66,364	142,244	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						7,799,638	XXX	7,258,266	8,155,000	7,763,550	0	1,873	0	0	XXX	XXX	XXX	66,364	142,244	XXX	XXX
04780N-MH-7	ATLANTA GA DEV AUTH REV	.SD.		2	1.B FE	1,494,216	.86.5200	1,332,408	1,540,000	1,506,681	0	2,761	0	0	3.338	3.599	JD	4,284	51,405	03/20/2018	12/01/2032
047870-SM-3	ATLANTA GA WTR & WASTEWTR REV				1.D FE	716,128	.80.5620	563,934	700,000	712,561	0	(1,743)	0	0	1.637	1.361	MN	1,910	11,459	12/07/2020	11/01/2029
047870-SN-1	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	403,648	.75.6920	302,768	400,000	402,925	0	(339)	0	0	2.257	2.155	MN	9,028	9,028	10/30/2020	11/01/2035
051249-HB-9	AUGUSTA GA WTR & SEW REV	.SD.			1.E FE	110,000	.99.4000	109,340	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	.99.4000	397,600	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.D FE	150,000	.86.3940	129,591	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.D FE	375,000	.85.3350	320,006	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	.87.6020	438,010	500,000	500,000	0	0	0	0	2.574	2.574	AO	3,218	12,870	09/20/2019	04/01/2031



ANNUAL STATEMENT FOR THE YEAR 2022 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	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
199112-KX-0	COLUMBUS GA BLDG AUTH LEASE REV			2	1.C FE	481,933	.96.7960	454,941	470,000	470,000	0	(3,462)	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	.89.3200	267,960	300,000	300,000	0	0	0	0	2.544	2.544	MN	1,272	7,632	11/20/2019	05/01/2028
20775C-W2-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN				1.A FE	50,000	.97.2320	48,616	50,000	50,000	0	0	0	0	2.900	2.899	MN	185	1,450	04/24/2019	05/15/2024
235036-4R-8	DALLAS FORT WORTH TEX INTL APRT REV		1,2		1.E FE	294,396	.83.5000	250,500	300,000	294,882	0	486	0	0	2.554	2.798	MN	1,277	7,662	03/01/2022	11/01/2030
25477G-UY-9	DISTRICT COLUMBIA INCOME TAX REV		1		1.B FE	500,000	.94.6370	473,185	500,000	500,000	0	0	0	0	3.499	3.499	JJ	7,484	0	07/13/2022	07/01/2027
254845-TB-6	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI		1		1.C FE	500,000	.85.1330	425,665	500,000	500,000	0	0	0	0	2.520	2.520	AO	3,150	6,580	02/25/2022	10/01/2029
259561-PH-5	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W		1		1.C FE	500,000	.101.2820	506,410	500,000	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	.98.9240	880,424	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	.97.0270	887,797	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	.95.4140	667,898	700,000	718,296	0	(2,920)	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 COMM REV		1		1.D FE	753,390	.98.6500	739,875	750,000	750,461	0	(411)	0	0	3.300	3.242	FA	10,313	24,750	12/10/2014	02/01/2024
270618-DZ-1	EAST BATON ROUGE LA SEW COMM REV		1,2		1.D FE	248,293	.98.6460	246,615	250,000	248,483	0	191	0	0	4.000	4.307	FA	4,167	0	09/22/2022	02/01/2031
270618-GO-8	EAST BATON ROUGE LA SEW COMM REV		1		1.D FE	250,000	.82.9210	207,303	250,000	250,000	0	0	0	0	1.643	1.711	FA	1,711	4,108	07/31/2020	02/01/2029
270618-GR-6	EAST BATON ROUGE LA SEW COMM REV		1		1.D FE	250,000	.80.4820	201,205	250,000	250,000	0	0	0	0	1.693	1.693	FA	1,764	4,233	07/31/2020	02/01/2030
346609-LP-3	FORSYTH CNTY GA WTR & SEW AUTH REV				1.A FE	600,000	.85.2140	511,284	600,000	600,000	0	0	0	0	2.374	2.374	AO	3,561	7,755	02/18/2022	04/01/2030
39222P-EL-4	GREATER NEW HAVEN WTR POLLUTION CTL AUTH				1.B FE	936,137	.82.3840	935,058	1,135,000	939,146	0	3,010	0	0	1.850	4.936	FA	7,932	0	11/18/2022	08/15/2029
392275-AA-1	GREATER ORLANDO AVIATION AUTH ORLANDO FL		1		1.D FE	300,000	.85.0550	255,165	300,000	300,000	0	0	0	0	2.652	2.652	AO	1,989	4,840	02/09/2022	10/01/2029
403720-DZ-5	GIWINNETT CNTY GA DEV AUTH REV				1.A FE	397,909	.100.0000	385,000	385,000	385,000	0	(2,306)	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	.84.1620	420,810	500,000	487,821	0	359	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	.91.2740	182,548	200,000	200,000	0	0	0	0	2.952	2.952	MS	1,968	5,904	09/12/2017	09/01/2028
47770V-AY-6	JOBOSCHIO BEVERAGE SYS OHIO STATEWIDE LIQ		1		1.D FE	105,548	.96.9500	96,950	100,000	103,627	0	(538)	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				1.A FE	164,340	.96.3090	158,274	164,340	164,340	0	0	0	0	3.050	3.050	MON	418	5,012	07/22/2015	12/01/2038
54627D-BW-0	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		2		1.A FE	156,478	.95.6210	149,626	156,478	156,478	0	0	0	0	2.100	2.100	MON	274	3,286	08/25/2016	12/01/2038
54628C-KP-6	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		2		1.C FE	1,468,530	.82.6890	1,157,646	1,400,000	1,449,914	0	(6,694)	0	0	2.452	1.899	JD	2,861	34,328	03/02/2020	12/01/2030
54628C-NK-5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		1		1.E FE	303,582	.89.9140	269,742	300,000	302,400	0	(760)	0	0	1.447	1.182	FA	1,809	4,341	06/04/2021	02/01/2026
54628C-WI-E-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		2		1.E FE	600,000	.76.3660	458,196	600,000	600,000	0	0	0	0	2.075	2.075	AO	3,113	13,488	08/05/2021	10/01/2032
546475-TT-1	LOUISIANA ST GAS & FUELS TAX REV		1		1.D FE	1,000,000	.80.6430	806,430	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
546475-VJ-0	LOUISIANA ST GAS & FUELS TAX REV		1		1.D FE	948,560	.85.0260	850,260	1,000,000	950,845	0	2,285	0	0	2.091	2.928	MN	3,485	13,185	08/31/2022	05/01/2029
54651R-CW-7	LOUISIANA ST UNCLAIMED PPTY SPL REV		1		1.E FE	1,000,000	.75.9850	759,850	1,000,000	1,000,000	0	0	0	0	1.879	1.879	MS	6,263	18,790	02/04/2021	09/01/2031
54651R-DK-2	LOUISIANA ST UNCLAIMED PPTY SPL REV		1		1.E FE	1,000,940	.75.9850	759,850	1,000,000	1,000,788	0	(83)	0	0	1.879	1.869	MS	6,263	18,790	02/08/2021	09/01/2031
574297-DY-0	MARYLAND ST STAD AUTH SPORTS FACS LEASE		1		1.B FE	250,000	.91.4270	228,568	250,000	250,000	0	0	0	0	3.121	3.121	MS	2,601	7,803	05/08/2019	03/01/2028
576004-HD-0	MASSACHUSETTS (COMMONWEALTH OF)		1		1.A FE	500,000	.96.2780	481,390	500,000	500,000	0	0	0	0	3.680	3.681	JJ	6,184	0	08/17/2022	07/15/2027
591745-7R-9	METROPOLITAN ATLANTA RAPID TRAN AUTH GA				1.C FE	1,154,363	.89.7570	1,162,353	1,295,000	1,158,648	0	4,285	0	0	1.515	4.820	JJ	9,810	0	11/18/2022	07/01/2026
594477-XS-7	MICHIGAN FIN AUTH REV		1		1.D FE	300,000	.90.2430	270,729	300,000	300,000	0	0	0	0	2.734	2.734	JD	684	8,202	12/05/2019	12/01/2027
594698-TB-8	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		1		1.C FE	500,000	.84.2710	421,355	500,000	500,000	0	0	0	0	2.770	2.770	AO	2,924	8,079	03/03/2022	10/15/2029
647677-AF-0	NEW ORLEANS NAVY HOUSING LLC		1		1.E FE	700,000	.94.0690	658,483	700,000	700,000	0	0	0	0	4.314	4.314	MON	1,342	30,198	01/12/2012	12/15/2029
64990F-S9-6	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	472,520	.88.5260	442,630	500,000	475,175	0	2,655	0	0	2.657	3.731	FA	5,019	6,643	05/19/2022	02/15/2028
67760H-MZ-1	OHIO ST TPK COMM TPK REV		2		1.E FE	250,000	.83.2940	208,235	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	.99.5190	333,389	335,000	335,000	0	0	0	0	2.455	2.455	AO	2,456	8,224	03/28/2019	04/01/2023
68607V-Z9-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		1		1.C FE	165,000	.94.1360	155,324	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	.94.3760	707,820	750,000	760,531	0	(2,523)	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	80,000	.84.8210	67,857	80,000	80,000	0	0	0	0	2.209	2.209	MS	589	2,000	02/05/2020	09/01/2029
709235-P3-3	PENNSYLVANIA ST UNIV	SD	1		1.C FE	300,000	.84.8210	254,463	300,000	300,000	0	0	0	0	2.209	2.209	MS	2,209	6,394	02/05/2020	09/01/2029
759136-VG-6	REGIONAL TRANSN DIST COLO SALES TAX REV		1,2		1.C FE	300,000	.77.6250	232,875	300,000	300,000	0	0	0	0	1.837	1.837	MN	919	5,511	02/19/2021	11/01/2031
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV		1,2		1.C FE	294,612	.76.3570	229,071	300,000	295,369	0	419	0	0	1.967	2.142	MN	984	5,901	03/09/2021	11/01/2032

ANNUAL STATEMENT FOR THE YEAR 2022 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
773038-DN-1 .....	ROCKDALE CNTY GA WTR & SEW AUTH REV .....	.....	.....	2 .....	.. 1.C FE .....	185,955 .....	.98.9900 .....	197,980 .....	200,000 .....	199,164 .....	.....0 .....	.....1,626 .....	.....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.A FE .....	254,670 .....	.98.6360 .....	246,590 .....	250,000 .....	250,785 .....	.....0 .....	.....(576) .....	.....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 .....	.97.3110 .....	121,639 .....	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 .....	.95.8480 .....	239,620 .....	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 .....	.94.3740 .....	165,155 .....	175,000 .....	175,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	...2.852 .....	...2.852 .....	JD .....	.....416 .....	.....4,991 .....	...04/10/2019 .....	...06/01/2026 .....
810489-IUJ-9 .....	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX .....	.....	.....	1 .....	.. 1.B FE .....	500,000 .....	.75.4660 .....	377,330 .....	500,000 .....	500,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	...1.556 .....	...1.556 .....	JJ .....	.....3,890 .....	.....7,780 .....	...01/22/2021 .....	...07/01/2031 .....
82707B-DT-3 .....	SILICON VY CLEAN WTR CALIF WASTEWTR REV .....	.....	.....	1,2 .....	.. 1.C FE .....	500,000 .....	.79.9540 .....	399,770 .....	500,000 .....	500,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	...1.962 .....	...1.962 .....	FA .....	.....4,088 .....	.....9,810 .....	...03/03/2021 .....	...08/01/2031 .....
86932U-CG-8 .....	SUSTAINABLE ENERGY UTIL INC DEL ENERGY E .....	.....	.....	.....	.. 1.B FE .....	150,000 .....	.87.5460 .....	131,319 .....	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 .....	BOARD OF REGENTS TEXAS A & M UNIVERSITY .....	.....	.....	1 .....	.. 1.A FE .....	203,496 .....	.96.3590 .....	192,718 .....	200,000 .....	201,438 .....	.....0 .....	.....(580) .....	.....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 .....	.84.6550 .....	84,655 .....	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 .....	.80.2490 .....	164,510 .....	205,000 .....	205,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	...2.997 .....	...2.997 .....	MM .....	.....1,024 .....	.....6,144 .....	...01/09/2020 .....	...11/01/2034 .....
914440-UN-0 .....	UNIVERSITY MASS BLDG AUTH PROJ REV .....	.....	.....	.....	.. 1.C FE .....	400,000 .....	.89.8390 .....	359,356 .....	400,000 .....	400,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	...2.909 .....	...2.909 .....	MM .....	.....1,939 .....	.....7,046 .....	...03/16/2022 .....	...11/01/2028 .....
92813T-EE-6 .....	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M .....	.....	.....	.....	.. 1.B FE .....	123,969 .....	.91.9250 .....	113,959 .....	123,969 .....	123,969 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	...3.250 .....	...3.237 .....	MM .....	.....336 .....	.....4,029 .....	...03/11/2013 .....	...08/25/2042 .....
0819999999 Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						30,030,444	XXX	26,657,882	30,344,787	29,984,727	0	(4,858)	0	0	XXX	XXX	XXX	213,406	671,994	XXX	XXX
31323A-BM-3 .....	FH T65444 - RMBS .....	.....	.....	4 .....	.. 1.A .....	101,374 .....	.88.7683 .....	90,768 .....	102,253 .....	100,638 .....	.....0 .....	.....(786) .....	.....0 .....	.....0 .....	...3.000 .....	...3.223 .....	MM .....	.....256 .....	.....3,068 .....	...10/26/2017 .....	...11/01/2047 .....
3136AA-XU-4 .....	FNR 2012-133 EB - CMO/RMBS .....	.....	.....	4 .....	.. 1.A .....	404,500 .....	.91.5055 .....	366,022 .....	400,000 .....	401,831 .....	.....0 .....	.....(441) .....	.....0 .....	.....0 .....	...3.000 .....	...2.863 .....	MM .....	.....1,000 .....	.....12,000 .....	...09/01/2017 .....	...12/25/2032 .....
3136AH-H9-4 .....	FNR 2013-130 A - CMO/RMBS .....	.....	.....	4 .....	.. 1.A .....	30,845 .....	.91.6993 .....	28,543 .....	31,127 .....	30,775 .....	.....0 .....	.....(91) .....	.....0 .....	.....0 .....	...3.000 .....	...3.188 .....	MM .....	.....78 .....	.....934 .....	...01/09/2014 .....	...01/25/2044 .....
3137AH-2W-7 .....	FHR 3936 AB - CMO/RMBS .....	.....	.....	4 .....	.. 1.A .....	143,862 .....	.96.7696 .....	136,568 .....	141,127 .....	141,450 .....	.....0 .....	.....(98) .....	.....0 .....	.....0 .....	...3.000 .....	...2.781 .....	MM .....	.....353 .....	.....4,234 .....	...01/18/2012 .....	...10/15/2026 .....
3138WA-RA-7 .....	FN AS1380 - RMBS .....	.....	.....	4 .....	.. 1.A .....	11,394 .....	.98.3376 .....	10,374 .....	10,550 .....	12,676 .....	.....0 .....	.....824 .....	.....0 .....	.....0 .....	...4.500 .....	...1.634 .....	MM .....	.....40 .....	.....475 .....	...08/14/2014 .....	...12/01/2043 .....
54627D-BX-8 .....	LOUISIANA HSG CORP SINGLE FAMILY MTG REV .....	.....	.....	2 .....	.. 1.A FE .....	203,684 .....	.94.5670 .....	192,618 .....	203,684 .....	203,684 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	...2.875 .....	...2.875 .....	MM .....	.....488 .....	.....5,856 .....	...04/18/2017 .....	...11/01/2038 .....
0829999999 Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						895,658	XXX	824,894	888,741	891,054	0	(592)	0	0	XXX	XXX	XXX	2,214	26,566	XXX	XXX
0909999999 Total - U.S. Special Revenues Bonds						30,926,102	XXX	27,482,776	31,233,528	30,875,781	0	(5,450)	0	0	XXX	XXX	XXX	215,620	698,560	XXX	XXX
03076C-AG-1 .....	AMERIPRISE FINANCIAL INC .....	.....	.....	1 .....	.. 1.G FE .....	149,484 .....	.97.5206 .....	146,281 .....	150,000 .....	149,897 .....	.....0 .....	.....55 .....	.....0 .....	.....0 .....	...3.700 .....	...3.740 .....	AO .....	.....1,172 .....	.....5,550 .....	...09/15/2014 .....	...10/15/2024 .....
037833-CJ-7 .....	APPLE INC .....	..SD..	.....	1,2 .....	.. 1.B FE .....	200,000 .....	.95.7973 .....	191,595 .....	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 .....	.96.4683 .....	192,937 .....	200,000 .....	199,956 .....	.....0 .....	.....23 .....	.....0 .....	.....0 .....	...2.850 .....	...2.862 .....	AO .....	.....1,029 .....	.....5,700 .....	...10/23/2017 .....	...10/26/2024 .....
06406R-BJ-5 .....	BANK OF NEW YORK MELLON CORP .....	.....	.....	2,5 .....	.. 1.F FE .....	500,000 .....	.98.5560 .....	492,780 .....	500,000 .....	500,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	...4.414 .....	...4.417 .....	JJ .....	.....9,502 .....	.....0 .....	...07/19/2022 .....	...07/24/2026 .....
12189L-AN-1 .....	BURLINGTON NORTHERN SANTA FE LLC .....	.....	.....	1,2 .....	.. 1.G FE .....	199,966 .....	.90.0860 .....	180,172 .....	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 .....	.97.6466 .....	292,940 .....	300,000 .....	299,954 .....	.....0 .....	.....28 .....	.....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 .....	.78.0384 .....	234,115 .....	300,000 .....	291,729 .....	.....0 .....	.....930 .....	.....0 .....	.....0 .....	...1.700 .....	...2.072 .....	FA .....	.....2,111 .....	.....5,100 .....	...02/25/2021 .....	...02/02/2031 .....
16876A-AB-0 .....	CHILDRENS HOSPITAL MEDICAL CENTER .....	.....	.....	1,2 .....	.. 1.C FE .....	500,000 .....	.89.7382 .....	448,691 .....	500,000 .....	500,000 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	...2.853 .....	...2.853 .....	MM .....	.....1,823 .....	.....14,265 .....	...11/02/2016 .....	...11/15/2026 .....
186108-OK-0 .....	CLEVELAND ELECTRIC ILLUMINATING CO .....	.....	.....	1,2 .....	.. 2.B FE .....	249,260 .....	.91.2548 .....	228,137 .....	250,000 .....	249,601 .....	.....0 .....	.....68 .....	.....0 .....	.....0 .....	...3.500 .....	...3.534 .....	AO .....	.....2,188 .....	.....8,750 .....	...10/02/2017 .....	...04/01/2028 .....
200339-DX-4 .....	COMERICA BANK .....	.....	.....	.....	.. 2.A FE .....	260,813 .....	.97.0284 .....	242,571 .....	250,000 .....	253,557 .....	.....0 .....	.....(1,384) .....	.....0 .....	.....0 .....	...4.000 .....	...3.383 .....	JJ .....	.....4,278 .....	.....10,000 .....	...06/27/2017 .....	...07/27/2025 .....
2027AO-KB-4 .....	COMMONWEALTH BANK OF AUSTRALIA .....	.....	.....	C .....	.. 1.D FE .....	199,882 .....	.97.7369 .....	195,474 .....	200,000 .....	199,965 .....	.....0 .....	.....24 .....	.....0 .....	.....0 .....	...3.350 .....	...3.363 .....	JD .....	.....503 .....	.....6,700 .....	...02/25/2019 .....	...06/04/2024 .....
22822V-AG-6 .....	CROWN CASTLE INC .....	.....	.....	1,2 .....	.. 2.B FE .....	149,582 .....	.96.6057 .....	144,909 .....	150,000 .....	149,895 .....	.....0 .....	.....61 .....	.....0 .....	.....0 .....	...3.200 .....	...3.244 .....	MS .....	.....1,600 .....	.....4,800 .....	...07/25/2017 .....	...09/01/2024 .....
26443C-AH-6 .....	DUKE UNIVERSITY HEALTH SYSTEM INC .....	.....	.....	1 .....	.. 1.D FE .....	300,000 .....	.83.9121 .....	251,736 .....	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 .....	.. 1.G FE .....	306,393 .....	.93.2898 .....	279,869 .....	300,000 .....	302,936 .....	.....0 .....	.....(673) .....	.....0 .....	.....0 .....	...3.500 .....	...3.239 .....	AO .....	.....2,479 .....	.....10,500 .....	...06/07/2017 .....	...04/06/2027 .....
29364G-AJ-2 .....	ENTERGY CORP .....	.....	.....	1,2 .....	.. 2.B FE .....	320,705 .....	.92.9498 .....	312,311 .....	336,000 .....	329,498 .....	.....0 .....	.....1,636 .....	.....0 .....	.....0 .....	...2.950 .....	...3.518 .....	MS .....	.....3,304 .....	.....9,912 .....	...02/28/2017 .....	...09/01/2026 .....
29364H-BH-0 .....	ENTERGY LOUISIANA LLC .....	.....	.....	1,2 .....	.. 1.F FE .....	497,420 .....	.79.7375 .....	398,687 .....	500,000 .....	497,813 .....	.....0 .....	.....204 .....	.....0 .....	.....0 .....	...2.350 .....	...2.402 .....	JD .....	.....522 .....	.....11,750 .....	...03/04/2021 .....	...06/15/2032 .....
29717P-AQ-0 .....	ESSEX PORTFOLIO LP .....	.....	.....	1,2 .....	.. 2.A FE .....	198,572 .....	.94.1245 .....	188,249 .....	200,000 .....	199,401 .....	.....0 .....	.....169 .....	.....0 .....	.....0 .....	...3.375 .....	...3.472 .....	AO .....	.....1,425 .....	.....6,750 .....	...10/27/2017 .....	...04/15/2026 .....
31428X-BF-2 .....	FEDEX CORP .....	.....	.....	1,2 .....	.. 2.B FE .....	149,694 .....	.95.2527 .....	142,879 .....	150,000 .....	149,892 .....	.....0 .....	.....31 .....	.....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 .....	.95.4292 .....	190,858 .....	200,000 .....	203,044 .....	.....0 .....	.....(911) .....	.....0 .....	.....0 .....	...3.850 .....	...3.333 .....	MS .....	.....2,267 .....	.....7,700 .....	...05/11/2016 .....	...03/15/2026 .....
349553-AM-9 .....	FORTIS INC .....	.....	.....	C .....	.. 2.C FE .....	295,834 .....	.92.8742 .....	278,623 .....	300,000 .....	298,167 .....	.....0 .....	.....452 .....	.....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 .....	.99.4427 .....	298,328 .....	300,000 .....	299,909 .....	.....0 .....	.....240 .....	.....0 .....	.....0 .....	...3.375 .....	...3.458 .....	MM .....	.....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 .....	.93.8869 .....	187,774 .....	200,000 .....	199,622 .....	.....0 .....	.....62 .....	.....0 .....	.....0 .....	...4.047 .....	...4.086 .....	MM .....	.....989 .....	.....8,094 .....	...05/15/2018 .....	...05/17/2028 .....

ANNUAL STATEMENT FOR THE YEAR 2022 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
423012-AF-0 .....	HEINEKEN NV .....	C.....	1,2 .....	.....	2.A FE .....	298,056 .....	94.7586 .....	284,276 .....	300,000 .....	298,992 .....	0 .....	178 .....	0 .....	0 .....	3.500 .....	3.573 .....	JJ .....	4,433 .....	10,500 .....	03/20/2017 .....	01/29/2028 .....
49327M-2U-7 .....	KEYBANK NA .....	.....	.....	.....	1.G FE .....	249,955 .....	99.7792 .....	249,448 .....	250,000 .....	249,999 .....	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 .....	94.3262 .....	188,652 .....	200,000 .....	194,888 .....	0 .....	1,520 .....	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 .....	95.6317 .....	239,079 .....	250,000 .....	249,935 .....	0 .....	30 .....	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 .....	99.6225 .....	149,434 .....	150,000 .....	149,997 .....	0 .....	10 .....	0 .....	0 .....	3.350 .....	3.357 .....	AO .....	1,256 .....	5,025 .....	03/14/2018 .....	04/01/2023 .....
58156R-BH-0 .....	METLIFE INC .....	..SD.....	1 .....	.....	1.G FE .....	250,585 .....	98.2238 .....	245,560 .....	250,000 .....	250,090 .....	0 .....	(68) .....	0 .....	0 .....	3.600 .....	3.571 .....	AO .....	2,025 .....	9,000 .....	04/08/2014 .....	04/10/2024 .....
62954W-AJ-4 .....	NTT FINANCE CORP .....	C.....	1 .....	.....	1.F FE .....	785,324 .....	98.2726 .....	786,181 .....	800,000 .....	785,971 .....	0 .....	647 .....	0 .....	0 .....	4.239 .....	4.975 .....	JJ .....	14,507 .....	0 .....	11/18/2022 .....	07/25/2025 .....
65557C-AY-9 .....	NORDEA BANK ABP .....	C.....	.....	.....	1.F FE .....	249,960 .....	99.0338 .....	247,584 .....	250,000 .....	250,018 .....	0 .....	24 .....	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 .....	92.3865 .....	230,966 .....	250,000 .....	249,944 .....	0 .....	10 .....	0 .....	0 .....	3.250 .....	3.255 .....	JJ .....	3,747 .....	8,125 .....	10/10/2017 .....	01/15/2028 .....
680033-AC-1 .....	OLD NATIONAL BANCORP .....	.....	.....	.....	1.G FE .....	974,012 .....	97.6955 .....	976,955 .....	1,000,000 .....	975,751 .....	0 .....	1,739 .....	0 .....	0 .....	4.125 .....	5.709 .....	FA .....	15,583 .....	0 .....	11/18/2022 .....	08/15/2024 .....
68233J-AZ-7 .....	ONCOR ELECTRIC DELIVERY COMPANY LLC .....	.....	1,2 .....	.....	1.F FE .....	299,215 .....	96.0952 .....	288,286 .....	300,000 .....	299,797 .....	0 .....	86 .....	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 .....	99.4676 .....	248,669 .....	250,000 .....	249,904 .....	0 .....	478 .....	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 .....	94.8027 .....	284,408 .....	300,000 .....	299,365 .....	0 .....	172 .....	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 .....	93.1624 .....	186,325 .....	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 .....	91.0025 .....	91,003 .....	100,000 .....	100,003 .....	0 .....	0 .....	0 .....	0 .....	3.085 .....	3.385 .....	MN .....	564 .....	3,385 .....	04/10/2019 .....	05/01/2029 .....
79466L-AH-7 .....	SALESFORCE INC .....	.....	1,2 .....	.....	1.F FE .....	237,700 .....	85.4503 .....	213,626 .....	250,000 .....	239,202 .....	0 .....	1,502 .....	0 .....	0 .....	1.500 .....	2.336 .....	JJ .....	1,729 .....	1,875 .....	03/01/2022 .....	07/15/2028 .....
808513-BW-4 .....	CHARLES SCHWAB CORP .....	.....	1,2 .....	.....	1.F FE .....	304,794 .....	94.6662 .....	283,999 .....	300,000 .....	302,231 .....	0 .....	(514) .....	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 .....	89.5839 .....	134,376 .....	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 .....	90.9360 .....	363,744 .....	400,000 .....	401,729 .....	0 .....	(255) .....	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 .....	97.8478 .....	293,543 .....	300,000 .....	299,894 .....	0 .....	38 .....	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.F .....	566,133 .....	96.5580 .....	546,646 .....	566,133 .....	566,133 .....	0 .....	0 .....	0 .....	0 .....	8.000 .....	7.999 .....	N/A .....	2,013 .....	45,291 .....	12/10/2015 .....	12/15/2025 .....
86208H-AC-9 .....	STONEHENGE CAPITAL FUND CONNECTICUT VI, .....	.....	.....	.....	1.C FE .....	1,609,825 .....	87.8810 .....	1,414,730 .....	1,609,825 .....	1,609,825 .....	0 .....	0 .....	0 .....	0 .....	8.000 .....	7.999 .....	N/A .....	5,724 .....	125,924 .....	12/23/2021 .....	12/15/2031 .....
904764-BB-2 .....	UNILEVER CAPITAL CORP .....	.....	1,2 .....	.....	1.E FE .....	196,616 .....	97.2397 .....	194,479 .....	200,000 .....	198,823 .....	0 .....	500 .....	0 .....	0 .....	3.375 .....	3.653 .....	MS .....	1,856 .....	6,750 .....	04/25/2018 .....	03/22/2025 .....
931427-AQ-1 .....	WALGREENS BOOTS ALLIANCE INC .....	.....	1,2 .....	.....	2.B FE .....	199,496 .....	95.1756 .....	190,351 .....	200,000 .....	199,810 .....	0 .....	51 .....	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 .....	98.2498 .....	196,500 .....	200,000 .....	199,984 .....	0 .....	14 .....	0 .....	0 .....	3.300 .....	3.307 .....	FA .....	2,292 .....	6,600 .....	02/19/2019 .....	02/26/2024 .....
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						14,932,026	XXX	14,048,736	15,011,957	14,947,104	0	7,185	0	0	XXX	XXX	XXX	134,576	503,288	XXX	XXX
36252S-AU-1 .....	GSMS 2019-GC38 A3 - CMBS .....	.....	4 .....	.....	1.A .....	403,980 .....	91.5850 .....	366,340 .....	400,000 .....	402,433 .....	0 .....	(427) .....	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 .....	96.9064 .....	290,719 .....	300,000 .....	301,377 .....	0 .....	(1,058) .....	0 .....	0 .....	3.917 .....	3.567 .....	MON .....	979 .....	11,751 .....	09/18/2014 .....	10/17/2057 .....
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						712,965	XXX	657,059	700,000	703,810	0	(1,485)	0	0	XXX	XXX	XXX	2,214	26,563	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,644,991	XXX	14,705,795	15,711,957	15,650,913	0	5,700	0	0	XXX	XXX	XXX	136,789	529,851	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						75,112,529	XXX	68,596,053	76,381,744	74,928,507	0	(22,915)	0	0	XXX	XXX	XXX	580,709	1,743,733	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						2,628,328	XXX	2,289,613	2,561,214	2,623,841	0	1,398	0	0	XXX	XXX	XXX	5,491	65,892	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						712,965	XXX	657,059	700,000	703,810	0	(1,485)	0	0	XXX	XXX	XXX	2,214	26,563	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						78,451,821	XXX	71,542,725	79,642,958	78,256,157	0	(23,002)	0	0	XXX	XXX	XXX	588,414	1,836,188	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A ...\$	23,674,638	1B ..\$	11,574,097	1C ..\$	12,340,859	1D ..\$	13,337,977	1E ..\$	4,856,893	1F ..\$	5,712,322	1G ..\$	2,878,457
1B	2A ...\$	2,254,149	2B ..\$	1,328,600	2C ..\$	298,167								
1C	3A ...\$	0	3B ..\$	0	3C ..\$	0								
1D	4A ...\$	0	4B ..\$	0	4C ..\$	0								
1E	5A ...\$	0	5B ..\$	0	5C ..\$	0								
1F	6 .....\$	0												

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 2022 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
912828-5N-6 .....	UNITED STATES TREASURY .....		...11/18/2022 ...	SALOMON BROTHERS INC .....		.....962,344	.....1,000,000	.....13,432
912828-V9-8 .....	UNITED STATES TREASURY .....		...06/08/2022 .....	MORGAN STANLEY CO .....		.....241,104	.....250,000	.....1,787
91282C-AE-1 .....	UNITED STATES TREASURY .....		...11/18/2022 .....	GOLDMAN .....		.....790,703	.....1,000,000	.....1,613
91282C-DY-4 .....	UNITED STATES TREASURY .....		...03/10/2022 .....	JP Morgan Securities LLC .....		.....297,047	.....300,000	.....373
91282C-FE-6 .....	UNITED STATES TREASURY .....		...08/24/2022 .....	BARCLAYS CAPITAL INC .....		.....496,230	.....500,000	.....467
91282C-FK-2 .....	UNITED STATES TREASURY .....		...11/18/2022 .....	SALOMON BROTHERS INC .....		.....1,861,206	.....1,900,000	.....10,017
91282C-FX-4 .....	UNITED STATES TREASURY .....		...11/23/2022 .....	JP Morgan Securities LLC .....		.....499,980	.....500,000	.....0
91282C-FZ-9 .....	UNITED STATES TREASURY .....		...12/29/2022 ...	JP Morgan Securities LLC .....		.....249,043	.....250,000	.....798
0109999999. Subtotal - Bonds - U.S. Governments						5,397,658	5,700,000	28,488
419792-J7-2 .....	HAWAII ST .....		...10/20/2022 ...	MORGAN STANLEY CO .....		.....300,000	.....300,000	.....0
546417-DV-5 .....	LOUISIANA ST .....		...11/18/2022 ...	WELLS FARGO SECURITIES LLC .....		2,423,640	3,000,000	23,714
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,723,640	3,300,000	23,714
212204-MD-0 .....	CONTRA COSTA CALIF CMNTY COLLEGE DIST .....		...09/16/2022 ...	MORGAN STANLEY CO .....		.....500,000	.....500,000	.....0
346604-LQ-2 .....	FORSYTH CNTY GA SCH DIST .....		...11/18/2022 ...	SALOMON BROTHERS INC .....		1,272,480	1,500,000	7,914
494791-SR-8 .....	KING CNTY WASH PUB HOSP DIST NO 002 .....		...11/18/2022 ...	PIPER JAFFRAY .....		939,116	1,095,000	9,550
64763F-ZT-9 .....	NEW ORLEANS LA .....		...09/22/2022 ...	WELLS FARGO SECURITIES LLC .....		182,442	200,000	190
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,894,038	3,295,000	17,653
235036-4R-8 .....	DALLAS FORT WORTH TEX INTL ARPT REV .....		...03/01/2022 ...	SALOMON BROTHERS INC .....		.....294,396	.....300,000	.....2,587
25477G-UY-9 .....	DISTRICT COLUMBIA INCOME TAX REV .....		...07/13/2022 .....	B.A. Securities Inc. ....		.....500,000	.....500,000	.....0
254845-TB-6 .....	DISTRICT COLUMBIA WTR & SHR AUTH PUB UTI .....		...02/25/2022 .....	GOLDMAN .....		.....500,000	.....500,000	.....0
270618-DZ-1 .....	EAST BATON ROUGE LA SEW COMMN REV .....		...09/22/2022 .....	Southwest Securities .....		.....248,293	.....250,000	.....1,528
346609-LP-3 .....	FORSYTH CNTY GA WTR & SEW AUTH REV .....		...02/18/2022 .....	SALOMON BROTHERS INC .....		.....600,000	.....600,000	.....0
39222P-EL-4 .....	GREATER NEW HAVEN WTR POLLUTION CTL AUTH .....		...11/18/2022 ...	RAYMOND JAMES & ASSOCIATES .....		936,137	1,135,000	5,424
392275-AA-1 .....	GREATER ORLANDO AVIATION AUTHORITY .....		...02/09/2022 .....	WELLS FARGO SECURITIES LLC .....		.....300,000	.....300,000	.....0
546475-VJ-0 .....	LOUISIANA ST GAS & FUELS TAX REV .....		...08/31/2022 .....	Various .....		948,560	1,000,000	3,514
576004-HD-0 .....	MASSACHUSETTS (COMMONWEALTH OF) .....		...08/17/2022 ...	Jefferies .....		.....500,000	.....500,000	.....0
591745-7R-9 .....	METROPOLITAN ATLANTA RAPID TRAN AUTH GA .....		...11/18/2022 ...	WELLS FARGO SECURITIES LLC .....		1,154,363	1,295,000	7,466
594698-TB-8 .....	MICHIGAN ST STRATEGIC FD LTD OBLIG REV .....		...03/03/2022 .....	SIEBERT BRANDFORD SHANK .....		.....500,000	.....500,000	.....0
64990F-S9-6 .....	NEW YORK STATE DORMITORY AUTHORITY .....		...05/19/2022 ...	PIPER JAFFRAY .....		472,520	500,000	3,616
914440-UN-0 .....	UNIVERSITY MASS BLDG AUTH PROJ REV .....		...03/16/2022 ...	SALOMON BROTHERS INC .....		.....400,000	.....400,000	.....0
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,354,268	7,780,000	24,145
06406R-BJ-5 .....	BANK OF NEW YORK MELLON CORP .....		...07/19/2022 ...	MORGAN STANLEY CO .....		.....500,000	.....500,000	.....0
62954W-AJ-4 .....	NTT FINANCE CORP .....	C.	...11/18/2022 ...	MORGAN STANLEY CO .....		.....785,324	.....800,000	.....10,456
680033-AC-1 .....	OLD NATIONAL BANCORP .....		...11/18/2022 ...	Various .....		974,012	1,000,000	10,656
79466L-AH-7 .....	SALESFORCE.COM INC .....		...03/01/2022 ...	WELLS FARGO SECURITIES LLC .....		237,700	250,000	500
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,497,036	2,550,000	21,612
2509999997. Total - Bonds - Part 3						20,866,639	22,625,000	115,613
2509999998. Total - Bonds - Part 5						0	0	0
2509999999. Total - Bonds						20,866,639	22,625,000	115,613
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						20,866,639	XXX	115,613

ANNUAL STATEMENT FOR THE YEAR 2022 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	
36179R-M4-8 ..	G2 MA3079 - RMBS .....		.12/01/2022 ..	Paydown .....		39,478	39,478	41,847	41,465	0	(1,987)	0	(1,987)	0	39,478	0	0	0	736	.09/20/2030 ..	
36179V-DN-7 ..	G2 MA6409 - RMBS .....		.12/01/2022 ..	Paydown .....		42,177	42,177	43,304	43,944	0	(1,767)	0	(1,767)	0	42,177	0	0	0	482	.01/20/2050 ..	
36179V-HF-0 ..	G2 MA6530 - RMBS .....		.12/01/2022 ..	Paydown .....		3,798	3,798	3,802	3,815	0	(17)	0	(17)	0	3,798	0	0	0	34	.03/20/2050 ..	
36179V-VX-5 ..	G2 MA6930 - RMBS .....		.12/01/2022 ..	Paydown .....		96,029	96,029	99,825	99,855	0	(3,825)	0	(3,825)	0	96,029	0	0	0	864	.10/20/2050 ..	
36179V-Z0-6 ..	G2 MA7051 - RMBS .....		.12/01/2022 ..	Paydown .....		25,849	25,849	26,964	26,956	0	(1,108)	0	(1,108)	0	25,849	0	0	0	232	.12/20/2050 ..	
36179W-BY-3 ..	G2 MA7255 - RMBS .....		.12/01/2022 ..	Paydown .....		30,505	30,505	31,685	31,710	0	(1,205)	0	(1,205)	0	30,505	0	0	0	325	.03/20/2051 ..	
36179W-NE-4 ..	G2 MA7589 - RMBS .....		.12/01/2022 ..	Paydown .....		25,025	25,025	25,883	25,869	0	(844)	0	(844)	0	25,025	0	0	0	340	.09/20/2051 ..	
38380T-PZ-3 ..	GNR 2016-173 CT - CMO/RMBS .....		.12/01/2022 ..	Paydown .....		146,489	146,489	148,183	147,082	0	(593)	0	(593)	0	146,489	0	0	0	1,624	.10/20/2045 ..	
38382W-DR-5 ..	GNR 2021-117 PC - CMO/RMBS .....		.12/01/2022 ..	Paydown .....		23,449	23,449	23,874	23,855	0	(406)	0	(406)	0	23,449	0	0	0	258	.07/20/2051 ..	
0109999999. Subtotal - Bonds - U.S. Governments						432,800	432,800	445,366	444,551	0	(11,751)	0	(11,751)	0	432,800	0	0	0	4,895	XXX	
373384-NZ-5 ..	GEORGIA ST .....		.11/01/2022 ..	Call @ 100.00 .....		60,000	60,000	59,909	59,974	0	5	0	5	0	59,979	0	21	21	2,702	.11/01/2025 ..	
68608K-NE-4 ..	OREGON ST .....		.08/01/2022 ..	Call @ 100.00 .....		85,000	85,000	86,029	85,243	0	(52)	0	(52)	0	85,191	0	(191)	(191)	4,881	.08/01/2024 ..	
68608U-KU-9 ..	OREGON ST .....		.07/01/2022 ..	Maturity @ 100.00 .....		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,625	.07/01/2022 ..	
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						395,000	395,000	395,937	395,217	0	(47)	0	(47)	0	395,171	0	(171)	(171)	15,208	XXX	
64763F-QM-4 ..	NEW ORLEANS LA .....		.09/01/2022 ..	Call @ 100.00 .....		300,000	300,000	311,514	302,298	0	(2,298)	0	(2,298)	0	300,000	0	0	0	11,676	.09/01/2023 ..	
64966H-YE-4 ..	NEW YORK N Y .....		.03/01/2022 ..	Maturity @ 100.00 .....		300,000	300,000	332,571	300,745	0	(745)	0	(745)	0	300,000	0	0	0	7,536	.03/01/2022 ..	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						600,000	600,000	644,085	603,043	0	(3,043)	0	(3,043)	0	600,000	0	0	0	19,212	XXX	
190760-HE-1 ..	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL .....		.01/01/2022 ..	Maturity @ 100.00 .....		760,000	760,000	791,586	760,000	0	0	0	0	0	760,000	0	0	0	10,260	.01/01/2022 ..	
190760-HF-8 ..	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL .....		.07/01/2022 ..	Maturity @ 100.00 .....	1,000,000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,000	.07/01/2022 ..	
194284-AG-0 ..	COLLEGE PK BUSINESS & INDL DEV AUTH GA E .....		.02/01/2022 ..	Call @ 100.00 .....		250,000	250,000	272,098	250,290	0	(290)	0	(290)	0	250,000	0	0	0	5,625	.02/01/2022 ..	
29270C-YQ-2 ..	ENERGY NORTHWEST WASH ELEC REV .....		.07/01/2022 ..	Maturity @ 100.00 .....		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,859	.07/01/2022 ..	
31323A-BM-3 ..	FH T65444 - RMBS .....		.12/01/2022 ..	Paydown .....		23,534	23,534	23,332	23,342	0	192	0	192	0	23,534	0	0	0	219	.11/01/2047 ..	
3136AH-H9-4 ..	FNR 2013-130 A - CMO/RMBS .....		.12/01/2022 ..	Paydown .....		16,842	16,842	16,689	16,701	0	141	0	141	0	16,842	0	0	0	264	.01/25/2044 ..	
3137AH-2W-7 ..	FHR 3936 AB - CMO/RMBS .....		.12/01/2022 ..	Paydown .....		68,076	68,076	69,395	68,280	0	(204)	0	(204)	0	68,076	0	0	0	1,148	.10/15/2026 ..	
3138WA-RA-7 ..	FN AS1380 - RMBS .....		.12/01/2022 ..	Paydown .....		3,880	3,880	4,191	4,359	0	(479)	0	(479)	0	3,880	0	0	0	98	.12/01/2043 ..	
54627D-BV-2 ..	LOUISIANA HSG CORP SINGLE FAMILY MTG REV .....		.12/01/2022 ..	Call @ 100.00 .....		32,536	32,536	32,536	32,536	0	0	0	0	0	32,536	0	0	0	498	.12/01/2038 ..	
54627D-BW-0 ..	LOUISIANA HSG CORP SINGLE FAMILY MTG REV .....		.12/01/2022 ..	Call @ 100.00 .....		90,807	90,807	90,807	90,807	0	0	0	0	0	90,807	0	0	0	831	.12/01/2038 ..	
54627D-BX-8 ..	LOUISIANA HSG CORP SINGLE FAMILY MTG REV .....		.12/01/2022 ..	Paydown .....		65,206	65,206	65,206	65,206	0	0	0	0	0	65,206	0	0	0	860	.11/01/2038 ..	
85232S-AB-5 ..	ST CHARLES PARISH LA GULF OPPORTUNITY ZO .....		.06/01/2022 ..	Maturity @ 100.00 .....		400,000	400,000	408,708	401,285	0	(1,285)	0	(1,285)	0	400,000	0	0	0	8,000	.12/01/2040 ..	
92813T-EE-6 ..	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M .....		.12/01/2022 ..	Paydown .....		22,864	22,864	22,864	22,864	0	0	0	0	0	22,864	0	0	0	341	.08/25/2042 ..	
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,033,745	3,033,744	3,097,410	3,035,670	0	(1,925)	0	(1,925)	0	3,033,744	0	0	0	65,003	XXX	
0258MO-EG-0 ..	AMERICAN EXPRESS CREDIT CORP .....		.01/31/2022 ..	Call @ 100.00 .....		300,000	300,000	299,331	299,977	0	12	0	12	0	299,988	0	12	12	3,330	.03/03/2022 ..	
14913Q-2T-5 ..	CATERPILLAR FINANCIAL SERVICES CORP .....		.02/26/2022 ..	Maturity @ 100.00 .....		200,000	200,000	199,904	199,995	0	5	0	5	0	200,000	0	0	0	2,950	.02/26/2022 ..	
172967-LQ-2 ..	CITIGROUP INC .....		.09/27/2022 ..	Call @ 100.00 .....		300,000	300,000	298,998	299,829	0	154	0	154	0	299,983	0	17	17	7,425	.10/27/2022 ..	
30161M-AR-4 ..	CONSTELLATION ENERGY GENERATION LLC .....		.03/15/2022 ..	Maturity @ 100.00 .....		250,000	250,000	253,735	250,119	0	(119)	0	(119)	0	250,000	0	0	0	4,250	.03/15/2022 ..	
34529S-AA-7 ..	FORD 2017-REV2 A - ABS .....		.09/15/2022 ..	Paydown .....		300,000	300,000	299,967	299,995	0	5	0	5	0	300,000	0	0	0	5,310	.03/15/2029 ..	
589331-AT-4 ..	MERCK & CO INC .....		.09/15/2022 ..	Maturity @ 100.00 .....		250,000	250,000	249,913	249,994	0	6	0	6	0	250,000	0	0	0	6,000	.09/15/2022 ..	
65364U-AB-2 ..	NIAGARA MOHAWK POWER CORP .....		.11/28/2022 ..	Maturity @ 100.00 .....		200,000	200,000	206,462	200,981	0	(981)	0	(981)	0	200,000	0	0	0	5,442	.11/28/2022 ..	
78355H-KD-0 ..	RYDER SYSTEM INC .....		.02/11/2022 ..	Call @ 100.00 .....		250,000	250,000	249,593	249,986	0	10	0	10	0	249,996	0	4	4	3,111	.03/01/2022 ..	
86203H-AA-8 ..	STONEHENGE CAPITAL FUND CONNECTICUT IV L .....		.12/15/2022 ..	Paydown .....		195,812	195,812	195,812	195,812	0	0	0	0	0	195,812	0	0	0	8,898	.12/15/2025 ..	
86208H-AC-9 ..	STONEHENGE CAPITAL FUND CONNECTICUT VI .....		.12/15/2022 ..	Paydown .....		390,175	390,175	390,175	390,175	0	0	0	0	0	390,175	0	0	0	19,299	.12/15/2031 ..	
91159H-HC-7 ..	US BANCORP .....		.02/15/2022 ..	Call @ 100.00 .....		250,000	250,000	249,825	249,996	0	2	0	2	0	249,999	0	1	1	3,125	.03/15/2022 ..	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,885,987	2,885,987	2,893,714	2,886,859	0	(907)	0	(907)	0	2,885,952	0	35	35	69,139	XXX	
2509999997. Total - Bonds - Part 4						7,347,531	7,347,531	7,476,513	7,365,339	0	(17,672)	0	(17,672)	0	7,347,667	0	(136)	(136)	173,457	XXX	
2509999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
2509999999. Total - Bonds						7,347,531	7,347,531	7,476,513	7,365,339	0	(17,672)	0	(17,672)	0	7,347,667	0	(136)	(136)	173,457	XXX	
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 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
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						7,347,531	XXX	7,476,513	7,365,339	0	(17,672)	0	(17,672)	0	7,347,667	0	(136)	(136)	173,457	XXX



Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

**N O N E**

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.....	1,224,567	4.	April.....	454,409	7.	July.....	1,326,146	10.	October.....	420,095
2.	February.....	2,198,313	5.	May.....	184,877	8.	August.....	708,771	11.	November.....	369,253
3.	March.....	325,205	6.	June.....	606,476	9.	September.....	1,212,912	12.	December.....	357,704

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
<div style="font-size: 100px; font-weight: bold; opacity: 0.5;">NONE</div>								
8609999999 - Total Cash Equivalents								

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 2022 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	
	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama .....	AL		0	0	0	0
2. Alaska .....	AK		0	0	0	0
3. Arizona .....	AZ		0	0	0	0
4. Arkansas .....	AR	B. PROPERTY & CASUALTY RESERVE .....	0	0	117,111	107,575
5. California .....	CA	B. WORKER'S COMPENSATION .....	0	0	110,000	109,340
6. Colorado .....	CO		0	0	0	0
7. Connecticut .....	CT		0	0	0	0
8. Delaware .....	DE	B. PROPERTY & CASUALTY RESERVE .....	0	0	97,836	86,520
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	80,248
12. Hawaii .....	HI		0	0	0	0
13. Idaho .....	ID	B. PROPERTY & CASUALTY RESERVE .....	0	0	279,883	279,495
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	118,655
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	314,869	314,432
30. New Hampshire .....	NH	B. FOR BENEFIT OF ALL POLICYHOLDERS .....	3,427,527	3,155,608	0	0
31. New Jersey .....	NJ		0	0	0	0
32. New Mexico .....	NM	B. PROPERTY & CASUALTY RESERVE .....	0	0	424,090	354,473
33. New York .....	NY		0	0	0	0
34. North Carolina .....	NC	B. PROPERTY & CASUALTY RESERVE .....	0	0	333,281	320,854
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	376,314	348,651
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	304,932	247,664
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	70,681	67,899
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	689,495	660,528
59. Subtotal	XXX	XXX	3,427,527	3,155,608	3,338,493	3,096,335
DETAILS OF WRITE-INS						
5801. U.S Treasury Notes .....	B	Worker's Compensation .....	0	0	49,744	47,889
5802. U.S Treasury Notes .....	B	Worker's Compensation .....	0	0	149,937	149,730
5803. U.S Treasury Notes .....	B	Worker's Compensation .....	0	0	489,814	462,910
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	689,495	660,528

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