



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Bay Insurance Company

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

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
(Street and Number) (City or Town, State, Country and Zip Code)
508-853-7200 (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
(Street and Number) (City or Town, State, Country and Zip Code)
508-853-7200 8557928 (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

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

OFFICERS

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

OTHER

Jeffrey Mark Farber, Executive Vice President & CFO Dennis Francis Kerrigan Jr., Executive Vice President & Chief Legal Officer Richard William Lavey, Executive Vice President
Willard Ty-Lunn Lee, Executive Vice President David John Lovely #, Executive Vice President Denise Maureen Lowsley, Executive Vice President
Bryan James Salvatore, Executive Vice President

DIRECTORS OR TRUSTEES

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

State of Massachusetts County of Worcester SS

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.

Handwritten signature of John Conner Roche

John Conner Roche President

Handwritten signature of Charles Frederick Cronin

Charles Frederick Cronin Senior Vice President & Secretary

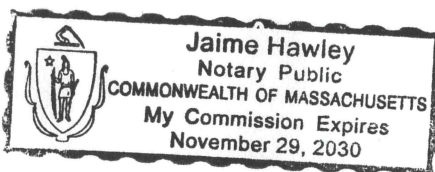
Handwritten signature of Nathaniel William Clarkin

Nathaniel William Clarkin Vice President & Treasurer

Subscribed and sworn to before me this 2nd day of February, 2024

- 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.....

Jaime L. Hawley Notary November 29, 2030



ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	12,595,444	15.623	12,595,444	0	12,595,444	15.623
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	12,551,355	15.569	12,551,355	0	12,551,355	15.569
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	7,440,297	9.229	7,440,297	0	7,440,297	9.229
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	31,816,068	39.464	31,816,068	0	31,816,068	39.464
1.06 Industrial and miscellaneous	16,032,538	19.887	16,032,538	0	16,032,538	19.887
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	80,435,701	99.772	80,435,701	0	80,435,701	99.772
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)	173,875	0.216	173,875	0	173,875	0.216
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	173,875	0.216	173,875	0	173,875	0.216
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	9,900	0.012	9,900	0	9,900	0.012
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	80,619,476	100.000	80,619,477	0	80,619,477	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

ANNUAL STATEMENT FOR THE YEAR 2023 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)	

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	78,256,157
2.	Cost of bonds and stocks acquired, Part 3, Column 7	9,023,540
3.	Accrual of discount	329,892
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	(12,185)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	7,074,689
7.	Deduct amortization of premium	87,014
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)	80,435,701
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	80,435,701

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	12,595,444	11,859,292	12,499,865	12,818,323
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	12,595,444	11,859,292	12,499,865	12,818,323
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	12,551,355	11,891,298	12,696,175	12,860,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,440,297	7,165,847	7,369,841	7,885,000
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	31,816,068	29,424,497	31,779,762	32,274,162
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	13,598,831	12,985,766	13,583,169	13,687,088
	9. Canada	298,633	284,778	295,834	300,000
	10. Other Countries	2,135,074	2,122,672	2,126,341	2,150,000
	11. Totals	16,032,538	15,393,216	16,005,344	16,137,088
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	80,435,701	75,734,150	80,350,987	81,974,573
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	0	0	0	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	80,435,701	75,734,150	80,350,987	

ANNUAL STATEMENT FOR THE YEAR 2023 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	1,664,658	5,311,459	5,109,203	394,516	115,609	XXX	12,595,444	15.7	11,918,340	15.2	12,595,444	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	1,664,658	5,311,459	5,109,203	394,516	115,609	XXX	12,595,444	15.7	11,918,340	15.2	12,595,444	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	220,185	1,591,859	7,169,056	3,570,254	0	XXX	12,551,355	15.6	12,047,573	15.4	12,551,355	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	220,185	1,591,859	7,169,056	3,570,254	0	XXX	12,551,355	15.6	12,047,573	15.4	12,551,355	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	100,464	4,494,689	2,509,374	335,769	0	XXX	7,440,297	9.2	7,763,550	9.9	7,440,297	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	100,464	4,494,689	2,509,374	335,769	0	XXX	7,440,297	9.2	7,763,550	9.9	7,440,297	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,268,693	8,473,120	18,230,252	2,043,919	800,084	XXX	31,816,068	39.6	30,875,781	39.5	31,166,068	650,000
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	2,268,693	8,473,120	18,230,252	2,043,919	800,084	XXX	31,816,068	39.6	30,875,781	39.5	31,166,068	650,000

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ANNUAL STATEMENT FOR THE YEAR 2023 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	2,073,576	6,059,010	3,387,111	199,985	0	XXX	11,719,682	14.6	11,769,998	15.0	8,284,993	3,434,689
6.2 NAIC 2	1,140,424	2,831,877	340,554	0	0	XXX	4,312,856	5.4	3,880,915	5.0	3,464,466	848,390
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	3,214,000	8,890,888	3,727,665	199,985	0	XXX	16,032,538	19.9	15,650,913	20.0	11,749,459	4,283,079
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	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 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)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 6,327,576	25,930,138	36,404,996	6,544,443	915,692	0	76,122,845	94.6	XXX	XXX	72,038,157	4,084,689
12.2 NAIC 2	(d) 1,140,424	2,831,877	340,554	0	0	0	4,312,856	5.4	XXX	XXX	3,464,466	848,390
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.7 Totals	7,468,001	28,762,015	36,745,550	6,544,443	915,692	0	(b) 80,435,701	100.0	XXX	XXX	75,502,623	4,933,079
12.8 Line 12.7 as a % of Col. 7	9.3	35.8	45.7	8.1	1.1	0.0	100.0	XXX	XXX	XXX	93.9	6.1
13. Total Bonds Prior Year												
13.1 NAIC 1	5,798,305	24,158,836	36,757,707	6,892,745	767,649	0	XXX	XXX	74,375,242	95.0	69,771,979	4,603,263
13.2 NAIC 2	399,901	2,682,477	798,537	0	0	0	XXX	XXX	3,880,915	5.0	2,783,054	1,097,861
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	6,198,206	26,841,313	37,556,244	6,892,745	767,649	0	XXX	XXX	(b) 78,256,157	100.0	72,555,033	5,701,124
13.8 Line 13.7 as a % of Col. 9	7.9	34.3	48.0	8.8	1.0	0.0	XXX	XXX	100.0	XXX	92.7	7.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	5,654,216	24,285,699	34,638,106	6,544,443	915,692	0	72,038,157	89.6	69,771,979	89.2	72,038,157	XXX
14.2 NAIC 2	1,140,424	1,983,487	340,554	0	0	0	3,464,466	4.3	2,783,054	3.6	3,464,466	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	6,794,641	26,269,186	34,978,660	6,544,443	915,692	0	75,502,623	93.9	72,555,033	92.7	75,502,623	XXX
14.8 Line 14.7 as a % of Col. 7	9.0	34.8	46.3	8.7	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.4	32.7	43.5	8.1	1.1	0.0	93.9	XXX	XXX	XXX	93.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	673,360	1,644,439	1,766,890	0	0	0	4,084,689	5.1	4,603,263	5.9	XXX	4,084,689
15.2 NAIC 2	0	848,390	0	0	0	0	848,390	1.1	1,097,861	1.4	XXX	848,390
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	673,360	2,492,829	1,766,890	0	0	0	4,933,079	6.1	5,701,124	7.3	XXX	4,933,079
15.8 Line 15.7 as a % of Col. 7	13.6	50.5	35.8	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	0.8	3.1	2.2	0.0	0.0	0.0	6.1	XXX	XXX	XXX	XXX	6.1

(a) Includes \$ 2,981,991 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$ 0 current year of bonds with Z designations and \$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
 (c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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ANNUAL STATEMENT FOR THE YEAR 2023 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	1,497,514	4,841,169	4,732,701	0	0	XXX	11,071,385	13.8	10,185,553	13.0	11,071,385	0
1.02 Residential Mortgage-Backed Securities	167,144	470,289	376,501	394,516	115,609	XXX	1,524,059	1.9	1,732,787	2.2	1,524,059	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	1,664,658	5,311,459	5,109,203	394,516	115,609	XXX	12,595,444	15.7	11,918,340	15.2	12,595,444	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	220,185	1,591,859	7,169,056	3,570,254	0	XXX	12,551,355	15.6	12,047,573	15.4	12,551,355	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	220,185	1,591,859	7,169,056	3,570,254	0	XXX	12,551,355	15.6	12,047,573	15.4	12,551,355	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	100,464	4,494,689	2,509,374	335,769	0	XXX	7,440,297	9.2	7,763,550	9.9	7,440,297	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	100,464	4,494,689	2,509,374	335,769	0	XXX	7,440,297	9.2	7,763,550	9.9	7,440,297	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,156,531	8,052,959	17,973,256	1,727,705	745,074	XXX	30,655,525	38.1	29,984,727	38.3	30,005,525	650,000
5.02 Residential Mortgage-Backed Securities	112,163	420,161	256,995	316,215	55,010	XXX	1,160,544	1.4	891,054	1.1	1,160,544	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	2,268,693	8,473,120	18,230,252	2,043,919	800,084	XXX	31,816,068	39.6	30,875,781	39.5	31,166,068	650,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,913,718	8,488,894	3,727,665	199,985	0	XXX	15,330,262	19.1	14,947,104	19.1	11,047,183	4,283,079
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	300,282	401,994	0	0	0	XXX	702,276	0.9	703,810	0.9	702,276	0
6.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.05 Totals	3,214,000	8,890,888	3,727,665	199,985	0	XXX	16,032,538	19.9	15,650,913	20.0	11,749,459	4,283,079
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 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	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	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	6,888,412	27,469,571	36,112,054	5,833,712	745,074	XXX	77,048,823	95.8	XXX	XXX	72,115,744	4,933,079
12.02 Residential Mortgage-Backed Securities	279,307	890,450	633,497	710,731	170,619	XXX	2,684,603	3.3	XXX	XXX	2,684,603	0
12.03 Commercial Mortgage-Backed Securities	300,282	401,994	0	0	0	XXX	702,276	0.9	XXX	XXX	702,276	0
12.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	7,468,001	28,762,015	36,745,550	6,544,443	915,692	0	80,435,701	100.0	XXX	XXX	75,502,623	4,933,079
12.10 Line 12.09 as a % of Col. 7	9.3	35.8	45.7	8.1	1.1	0.0	100.0	XXX	XXX	XXX	93.9	6.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,811,256	25,559,683	36,528,770	6,340,992	687,805	XXX	XXX	XXX	74,928,507	95.7	69,227,382	5,701,124
13.02 Residential Mortgage-Backed Securities	386,950	980,253	625,042	551,753	79,844	XXX	XXX	XXX	2,623,841	3.4	2,623,841	0
13.03 Commercial Mortgage-Backed Securities	0	301,378	402,432	0	0	XXX	XXX	XXX	703,810	0.9	703,810	0
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	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	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	6,198,206	26,841,313	37,556,244	6,892,745	767,649	0	XXX	XXX	78,256,157	100.0	72,555,033	5,701,124
13.10 Line 13.09 as a % of Col. 9	7.9	34.3	48.0	8.8	1.0	0.0	XXX	XXX	100.0	XXX	92.7	7.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	6,215,052	24,976,742	34,345,164	5,833,712	745,074	XXX	72,115,744	89.7	69,227,382	88.5	72,115,744	XXX
14.02 Residential Mortgage-Backed Securities	279,307	890,450	633,497	710,731	170,619	XXX	2,684,603	3.3	2,623,841	3.4	2,684,603	XXX
14.03 Commercial Mortgage-Backed Securities	300,282	401,994	0	0	0	XXX	702,276	0.9	703,810	0.9	702,276	XXX
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	6,794,641	26,269,186	34,978,660	6,544,443	915,692	0	75,502,623	93.9	72,555,033	92.7	75,502,623	XXX
14.10 Line 14.09 as a % of Col. 7	9.0	34.8	46.3	8.7	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.4	32.7	43.5	8.1	1.1	0.0	93.9	XXX	XXX	XXX	93.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	673,360	2,492,829	1,766,890	0	0	XXX	4,933,079	6.1	5,701,124	7.3	XXX	4,933,079
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	673,360	2,492,829	1,766,890	0	0	0	4,933,079	6.1	5,701,124	7.3	XXX	4,933,079
15.10 Line 15.09 as a % of Col. 7	13.6	50.5	35.8	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	0.8	3.1	2.2	0.0	0.0	0.0	6.1	XXX	XXX	XXX	XXX	6.1

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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

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	608,755	599,100	9,655	0
3. Accrual of discount	900	900	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	609,655	600,000	9,655	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5- 7+8-9)	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

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

ANNUAL STATEMENT FOR THE YEAR 2023 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	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3J-7	UNITED STATES TREASURY	..SD.			1.A	378,232	..97.5664	375,631	385,000	384,046	0	1,021	0	0	2.125	2.401	MN	715	8,181	12/21/2017	11/30/2024
912828-3J-7	UNITED STATES TREASURY				1.A	604,189	..97.5664	600,033	615,000	613,477	0	1,632	0	0	2.125	2.401	MN	1,143	13,069	12/21/2017	11/30/2024
912828-5N-6	UNITED STATES TREASURY				1.A	962,344	..97.4141	974,141	1,000,000	975,717	0	11,946	0	0	2.875	4.210	MN	2,514	28,750	11/18/2022	11/30/2025
912828-U2-4	UNITED STATES TREASURY	..SD.			1.A	475,801	..94.5391	472,695	500,000	492,350	0	2,535	0	0	2.000	2.556	MN	1,291	10,000	12/22/2016	11/15/2026
912828-V9-8	UNITED STATES TREASURY				1.A	241,104	..94.9297	237,324	250,000	243,932	0	1,825	0	0	2.250	3.071	FA	2,125	5,625	06/08/2022	02/15/2027
912828-Z9-4	UNITED STATES TREASURY	..SD.			1.A	162,146	..87.1211	130,682	150,000	157,695	0	(1,228)	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	..81.7188	286,016	350,000	346,972	0	462	0	0	0.625	0.764	MN	282	2,188	06/03/2020	05/15/2030
91282C-AE-1	UNITED STATES TREASURY	..SD.			1.A	482,329	..81.1133	494,791	610,000	498,621	0	13,131	0	0	0.625	3.766	FA	1,440	3,069	11/18/2022	08/15/2030
91282C-AE-1	UNITED STATES TREASURY				1.A	308,374	..81.1133	316,342	390,000	318,781	0	10,765	0	0	0.625	3.767	FA	921	3,181	11/18/2022	08/15/2030
91282C-AV-3	UNITED STATES TREASURY	..SD.			1.A	297,258	..82.1523	246,457	300,000	298,077	0	269	0	0	0.875	0.972	MN	339	2,625	12/04/2020	11/15/2030
91282C-AV-3	UNITED STATES TREASURY				1.A	198,172	..82.1523	164,305	200,000	198,717	0	180	0	0	0.875	0.972	MN	226	1,750	12/04/2020	11/15/2030
91282C-BL-4	UNITED STATES TREASURY				1.A	99,375	..83.4727	83,473	100,000	99,547	0	95	0	0	1.125	1.191	FA	425	2,025	02/12/2021	02/15/2031
91282C-BL-4	UNITED STATES TREASURY	..SD.			1.A	397,500	..83.4727	333,891	400,000	398,190	0	208	0	0	1.125	1.191	FA	1,700	3,600	02/12/2021	02/15/2031
91282C-CB-5	UNITED STATES TREASURY				1.A	498,652	..85.7773	428,887	500,000	498,984	0	128	0	0	1.625	1.654	MN	1,049	8,125	05/19/2021	05/15/2031
91282C-CS-8	UNITED STATES TREASURY				1.A	297,387	..82.7461	248,238	300,000	297,971	0	251	0	0	1.250	1.344	FA	1,416	3,750	08/25/2021	05/15/2031
91282C-DY-4	UNITED STATES TREASURY	..SD.			1.A	272,293	..85.9727	236,425	275,000	272,751	0	243	0	0	1.875	1.984	FA	1,948	4,883	03/10/2022	02/15/2032
91282C-DY-4	UNITED STATES TREASURY				1.A	24,754	..85.9727	21,493	25,000	24,795	0	34	0	0	1.875	1.985	FA	177	742	03/10/2022	02/15/2032
91282C-EM-9	UNITED STATES TREASURY				1.A	380,547	..95.1211	380,484	400,000	380,574	0	28	0	0	2.875	3.892	AO	1,959	0	12/28/2023	04/30/2029
91282C-FE-6	UNITED STATES TREASURY				1.A	496,230	..98.0078	490,039	500,000	497,897	0	1,242	0	0	3.125	3.394	FA	5,902	15,625	08/24/2022	08/15/2025
91282C-FK-2	UNITED STATES TREASURY				1.A	1,861,206	..98.5273	1,872,020	1,900,000	1,876,327	0	13,165	0	0	3.500	4.267	MS	19,731	66,500	11/18/2022	09/15/2025
91282C-FX-4	UNITED STATES TREASURY				1.A	499,980	..99.6328	498,164	500,000	499,991	0	10	0	0	4.500	4.502	MN	1,967	22,500	11/23/2022	11/30/2024
91282C-FY-2	UNITED STATES TREASURY				1.A	339,883	..99.8086	349,330	350,000	340,386	0	503	0	0	3.875	4.408	MN	1,186	6,781	08/25/2023	11/30/2029
91282C-FZ-9	UNITED STATES TREASURY				1.A	249,043	..99.7891	249,473	250,000	249,229	0	185	0	0	3.875	3.961	MN	847	9,688	12/29/2022	11/30/2027
91282C-GC-9	UNITED STATES TREASURY				1.A	506,934	..99.8359	499,180	500,000	505,717	0	(1,217)	0	0	3.875	3.566	JD	9,741	9,688	01/20/2023	12/31/2027
91282C-GM-7	UNITED STATES TREASURY				1.A	299,531	..96.9727	290,918	300,000	299,570	0	38	0	0	3.500	3.519	FA	3,966	5,250	04/14/2023	02/15/2033
91282C-GS-4	UNITED STATES TREASURY				1.A	301,172	..98.4492	295,348	300,000	301,069	0	(102)	0	0	3.625	3.561	MS	2,763	5,438	04/14/2023	03/31/2030
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					10,979,775	XXX	10,575,777	11,350,000	11,071,385	0	57,348	0	0	XXX	XXX	XXX	66,622	245,281	XXX	XXX
36179R-M4-8	G2 MA3079 - RMBS			4	1.A	113,205	..97.3510	103,968	106,798	111,284	0	(500)	0	0	3.500	1.796	MON	311	3,738	09/30/2015	09/20/2030
36179V-DN-7	G2 MA6409 - RMBS			4	1.A	120,895	..91.2200	107,411	117,749	124,936	0	658	0	0	3.000	2.213	MON	294	3,532	01/23/2020	01/20/2050
36179V-HF-0	G2 MA6530 - RMBS			4	1.A	11,803	..85.9280	10,132	11,792	11,874	0	9	0	0	2.500	2.408	MON	25	295	03/12/2020	03/20/2050
36179V-VX-5	G2 MA6930 - RMBS			4	1.A	513,011	..84.6750	417,873	493,502	514,715	0	856	0	0	2.000	1.488	MON	823	9,870	09/29/2020	10/20/2050
36179V-Z0-6	G2 MA7051 - RMBS			4	1.A	143,531	..84.6744	116,510	137,598	143,903	0	226	0	0	2.000	1.455	MON	229	2,752	12/17/2020	12/20/2050
36179W-BY-3	G2 MA7255 - RMBS			4	1.A	137,674	..87.4511	115,914	132,548	138,344	0	204	0	0	2.500	1.945	MON	276	3,314	05/25/2021	03/20/2051
36179W-NE-4	G2 MA7589 - RMBS			4	1.A	210,073	..87.4515	177,620	203,107	209,991	0	129	0	0	2.500	2.078	MON	423	5,078	09/23/2021	09/20/2051
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS			4	1.A	21,490	..98.8111	20,992	21,245	21,254	0	(40)	0	0	3.000	2.483	MON	53	637	12/18/2019	10/20/2045
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS			4	1.A	248,408	..87.3386	213,094	243,986	247,758	0	(29)	0	0	2.000	1.711	MON	407	4,880	07/01/2021	07/20/2051
0029999999	Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities					1,520,091	XXX	1,283,515	1,468,323	1,524,059	0	1,512	0	0	XXX	XXX	XXX	2,841	34,096	XXX	XXX
0109999999	Total - U.S. Government Bonds					12,499,865	XXX	11,859,292	12,818,323	12,595,444	0	58,860	0	0	XXX	XXX	XXX	69,463	279,377	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	..100.0840	825,693	825,000	829,256	0	(3,778)	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	..100.0840	175,147	175,000	175,901	0	(800)	0	0	4.250	3.761	FA	3,099	7,498	07/21/2015	02/01/2030
373384-5C-6	GEORGIA ST			1,2	1.A FE	515,500	..89.8440	449,220	500,000	505,340	0	(2,475)	0	0	2.800	2.272	FA	5,833	14,000	09/23/2019	02/01/2032
373384-L8-7	GEORGIA ST			1,2	1.A FE	198,612	..100.0030	200,006	200,000	198,838	0	226	0	0	4.300	4.457	FA	3,583	4,300	02/15/2023	02/01/2028
373384-NZ-5	GEORGIA ST			1	1.A FE	144,780	..99.7410	144,624	145,000	144,969	0	16	0	0	4.503	4.515	MN	1,088	6,529	12/15/2009	11/01/2025

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ANNUAL STATEMENT FOR THE YEAR 2023 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	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
373384-PB-6	GEORGIA ST			1	1.A FE	501,795	102.5790	512,895	500,000	501,709	0	(86)	0	0	5.014	4.915	MN	4,178	12,535	09/20/2023	11/01/2027
373385-CB-7	GEORGIA ST	SD		1,2	1.A FE	200,515	89.1900	196,218	220,000	204,770	0	935	0	0	3.300	4.054	FA	3,025	7,260	11/07/2018	02/01/2037
373385-CB-7	GEORGIA ST			1,2	1.A FE	1,771,955	89.1900	1,587,582	1,780,000	1,752,269	0	(5,095)	0	0	3.300	3.087	FA	24,475	58,740	08/14/2019	02/01/2037
373385-FX-6	GEORGIA ST			1,2	1.A FE	399,052	78.8370	315,348	400,000	398,970	0	47	0	0	1.350	1.366	FA	2,250	5,400	06/22/2021	08/01/2032
419792-J7-2	HAWAII ST			1	1.C FE	300,000	102.8210	308,463	300,000	300,000	0	0	0	0	4.925	4.926	AO	3,694	13,503	10/20/2022	10/01/2028
546415-3D-0	LOUISIANA ST			2	1.D FE	527,070	102.1530	510,765	500,000	510,140	0	(3,584)	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	114.2280	1,142,280	1,000,000	1,213,215	0	(32,855)	0	0	5.000	1.380	MS	16,667	50,000	03/05/2020	03/01/2035
546417-DV-5	LOUISIANA ST			1	1.D FE	2,423,640	85.2270	2,556,810	3,000,000	2,497,030	0	65,569	0	0	1.704	4.769	JD	4,260	51,120	11/18/2022	06/01/2030
649791-PU-8	NEW YORK ST			1	1.B FE	500,480	92.0900	460,450	500,000	500,275	0	(50)	0	0	2.550	2.538	FA	4,817	12,750	10/29/2019	02/15/2029
677522-4J-0	OHIO ST			1	1.A FE	500,000	82.9980	414,990	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	95,492	100.4870	95,463	95,000	95,029	0	(48)	0	0	5.742	5.688	FA	2,273	5,455	01/21/2010	08/01/2024
68609T-NH-7	OREGON			1	1.B FE	300,000	89.4660	268,398	300,000	300,000	0	0	0	0	2.246	2.246	MN	1,123	6,738	10/09/2019	11/01/2029
762223-PZ-2	RHODE ISLAND ST			1	1.C FE	150,000	102.6320	153,948	150,000	150,000	0	0	0	0	5.199	5.197	JD	1,278	3,750	10/25/2023	12/01/2026
76222R-YC-0	RHODE ISLAND ST			1	1.C FE	127,213	99.2820	124,103	125,000	125,156	0	(462)	0	0	3.000	2.620	MN	625	3,750	04/17/2019	05/01/2024
76222R-YD-8	RHODE ISLAND ST			1	1.C FE	300,694	97.7670	288,413	295,000	296,343	0	(977)	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	99.0840	198,168	200,000	202,145	0	(2,804)	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	86.8520	282,269	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	86.8520	65,139	75,000	75,000	0	0	0	0	2.964	2.964	AO	556	2,223	11/14/2019	04/01/2034
97705M-SC-0	WISCONSIN ST			1,2	1.B FE	250,000	81.0260	202,565	250,000	250,000	0	0	0	0	1.736	1.736	MN	723	4,340	06/25/2020	05/01/2032
97705M-ZE-8	WISCONSIN ST	SD		2	1.A FE	230,000	79.6680	183,236	230,000	230,000	0	0	0	0	2.531	2.531	MN	970	5,821	10/02/2019	05/01/2033
97705M-ZN-8	WISCONSIN ST	SD		2	1.A FE	270,000	84.8540	229,106	270,000	270,000	0	0	0	0	2.531	2.531	MN	1,139	6,834	10/02/2019	05/01/2033
0419999999	Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations					12,696,175	XXX	11,891,298	12,860,000	12,551,355	0	13,779	0	0	XXX	XXX	XXX	116,374	368,747	XXX	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds					12,696,175	XXX	11,891,298	12,860,000	12,551,355	0	13,779	0	0	XXX	XXX	XXX	116,374	368,747	XXX	XXX
146441-CT-5	CARTERSVILLE GA			2	1.B FE	332,564	75.6860	340,587	450,000	335,769	0	3,205	0	0	2.000	4.350	AO	2,250	4,500	05/31/2023	10/01/2038
164231-KS-0	CHEROKEE CNTY GA SCH SYS			1	1.B FE	500,000	103.2820	516,410	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	99.7470	498,735	500,000	500,000	0	0	0	0	4.215	4.216	FA	8,781	17,270	09/16/2022	08/01/2027
346604-LN-9	FORSYTH CNTY GA SCH DIST			1	1.A FE	690,000	92.2020	636,194	690,000	690,000	0	0	0	0	1.563	1.563	FA	4,494	10,785	11/17/2021	02/01/2027
346604-LQ-2	FORSYTH CNTY GA SCH DIST			1	1.A FE	1,272,480	88.8670	1,333,005	1,500,000	1,308,955	0	32,662	0	0	1.775	4.614	FA	11,094	26,625	11/18/2022	02/01/2029
446222-JV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST			1	1.D FE	500,000	87.5340	437,670	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	1.E FE	939,116	88.3830	967,794	1,095,000	964,942	0	23,071	0	0	1.880	4.608	JD	1,716	20,586	11/18/2022	12/01/2028
64763F-IY-1	NEW ORLEANS LA			1	1.F FE	102,625	98.1520	98,152	100,000	100,464	0	(495)	0	0	3.070	2.554	JD	256	3,070	06/04/2019	12/01/2024
64763F-KK-0	NEW ORLEANS LA			1	1.F FE	500,000	93.9690	469,845	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	1.F FE	182,442	94.4060	188,812	200,000	189,747	0	5,790	0	0	1.369	4.605	MS	913	2,738	09/22/2022	09/01/2025
64763F-ZV-4	NEW ORLEANS LA			1	1.F FE	500,000	90.9710	454,855	500,000	500,000	0	0	0	0	1.854	1.854	MS	3,090	9,270	10/08/2021	09/01/2027
649660-7H-7	NEW YORK N Y			1	1.C FE	350,000	101.0210	353,574	350,000	350,000	0	0	0	0	5.366	5.367	AO	4,121	0	10/05/2023	10/01/2025
678519-B9-9	OKLAHOMA CITY OKLA			1	1.A FE	50,000	97.8160	48,908	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	84.8940	254,682	300,000	300,419	0	(51)	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			1	1.A FE	10,000	94.3170	9,432	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	94.3170	226,361	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	82.7080	330,832	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					7,369,841	XXX	7,165,847	7,885,000	7,440,297	0	64,183	0	0	XXX	XXX	XXX	59,967	167,536	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds					7,369,841	XXX	7,165,847	7,885,000	7,440,297	0	64,183	0	0	XXX	XXX	XXX	59,967	167,536	XXX	XXX
04780N-MH-7	ATLANTA GA DEV AUTH REV	SD		2	1.B FE	1,494,216	90.3770	1,391,806	1,540,000	1,509,532	0	2,851	0	0	3.338	3.599	JD	4,284	51,405	03/20/2018	12/01/2032
047870-SM-3	ATLANTA GA WTR & WASTEINTR REV			1	1.D FE	716,128	86.1700	603,190	700,000	710,796	0	(1,765)	0	0	1.637	1.361	MN	1,910	11,459	12/07/2020	11/01/2029

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ANNUAL STATEMENT FOR THE YEAR 2023 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	Code	For	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
047870-SN-1	ATLANTA GA WTR & WASTEWTR REV	2			1.D FE	403,648	.80	3680	400,000	402,578	.0	(346)	.0	.0	2.257	2.155	MN	1,505	9,028	10/30/2020	11/01/2035
052414-RX-9	AUSTIN TEX ELEC UTIL SYS REV	1			1.D FE	150,000	.91	2480	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	.90	2940	375,000	375,000	.0	.0	.0	.0	2.685	2.685	MN	1,287	10,069	07/31/2019	11/15/2030
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	1			1.C FE	500,000	.91	4320	500,000	500,000	.0	.0	.0	.0	2.574	2.574	AO	3,218	12,870	09/20/2019	04/01/2031
196480-T9-8	COLORADO HOUSING AND FINANCE AUTHORITY	2			1.A FE	745,074	.96	3600	745,074	745,074	.0	.0	.0	.0	5.125	5.125	MON	3,182	27,896	02/02/2023	06/01/2053
199112-KX-0	COLUMBUS GA BLDG AUTH LEASE REV	2			1.C FE	481,933	.97	8780	470,000	470,000	.0	.0	.0	.0	3.000	3.000	JJ	7,050	14,100	06/12/2019	01/01/2025
199144-WY-8	COLUMBUS GA WTR & SEW REV	1			1.C FE	300,000	.92	9130	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			1.A FE	50,000	.99	1770	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	.88	2270	300,000	295,475	.0	593	.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	.97	2050	500,000	500,000	.0	.0	.0	.0	3.499	3.499	JJ	8,748	16,231	07/13/2022	07/01/2027
254845-TB-6	DISTRICT COLUMBIA WTR & SWIR AUTH PUB UTI	1			1.C FE	500,000	.90	2950	500,000	500,000	.0	.0	.0	.0	2.520	2.520	AO	3,150	12,600	02/25/2022	10/01/2029
259561-PH-5	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W	1			1.C FE	448,199	.103	0760	448,199	448,199	.0	.0	.0	.0	5.345	5.343	MS	7,985	23,956	08/20/2010	09/01/2030
261172-NL-0	DOWNTOWN SAVANNAH AUTH GA REV	1			1.B FE	915,000	.98	5210	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			1.B FE	730,149	.98	4140	700,000	715,273	.0	(3,023)	.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 COMMUN REV	1			1.D FE	753,390	.99	8570	750,000	750,036	.0	(425)	.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 COMMUN REV	1,2			1.D FE	248,293	.98	8660	250,000	249,196	.0	713	.0	.0	4.000	4.307	FA	4,167	10,000	09/22/2022	02/01/2031
270618-GO-8	EAST BATON ROUGE LA SEW COMMUN REV	1			1.D FE	250,000	.87	3470	250,000	250,000	.0	.0	.0	.0	1.643	1.643	FA	1,711	4,108	07/31/2020	02/01/2029
270618-GR-6	EAST BATON ROUGE LA SEW COMMUN REV	1			1.D FE	250,000	.85	0880	250,000	250,000	.0	.0	.0	.0	2.192	1.693	FA	1,764	4,233	05/31/2023	02/01/2030
346609-LK-4	FORSYTH CNTY GA WTR & SEW AUTH REV	1			1.A FE	745,520	.94	9280	800,000	758,918	.0	13,398	.0	.0	2.012	4.438	AO	4,024	16,096	03/16/2023	04/01/2026
346609-LP-3	FORSYTH CNTY GA WTR & SEW AUTH REV	1			1.A FE	600,000	.89	5530	600,000	600,000	.0	.0	.0	.0	2.374	2.374	AO	3,561	14,244	02/18/2022	04/01/2030
360066-PN-8	FULTON CNTY GA WTR & SEW REV	2			1.C FE	342,984	.88	0000	400,000	344,292	.0	1,308	.0	.0	3.000	4.150	JJ	6,000	6,000	05/31/2023	01/01/2041
39222P-EL-4	GREATER NEW HAVEN WTR POLLUTION CTL AUTH	1			1.B FE	936,137	.87	2310	1,135,000	964,857	.0	25,711	.0	.0	1.850	4.936	FA	7,932	20,998	11/18/2022	08/15/2029
392275-AA-1	GREATER ORLANDO AVIATION AUTH ORLANDO FL	1			1.D FE	300,000	.90	9570	300,000	300,000	.0	.0	.0	.0	2.652	2.652	AO	1,989	7,956	02/09/2022	10/01/2029
403720-HA-6	GIWINNETT CNTY GA DEV AUTH REV	2			1.A FE	486,355	.88	0130	500,000	488,195	.0	374	.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 FAC	1			1.C FE	200,000	.93	8010	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	JOBSCHIO BEVERAGE SYS OHIO STATEWIDE LIQ	1			1.D FE	105,548	.98	6250	100,000	103,071	.0	(556)	.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			1.A FE	140,894	.90	2460	140,894	140,894	.0	.0	.0	.0	3.050	3.050	MON	358	4,297	07/22/2015	12/01/2038
54627D-BW-0	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	2			1.A FE	120,837	.90	8830	120,837	120,837	.0	.0	.0	.0	2.100	2.100	MON	211	2,538	08/25/2016	12/01/2038
54628C-KP-6	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	2			1.C FE	1,468,530	.87	2580	1,400,000	1,443,096	.0	(6,818)	.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	.93	4850	300,000	301,631	.0	(769)	.0	.0	1.447	1.182	FA	1,809	4,341	06/04/2021	02/01/2026
54628C-WE-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	2			1.E FE	600,000	.81	0230	600,000	600,000	.0	.0	.0	.0	2.075	2.075	AO	3,113	12,450	08/05/2021	10/01/2032
546475-TT-1	LOUISIANA ST GAS & FUELS TAX REV	1			1.D FE	1,000,000	.85	2640	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	.89	2580	1,000,000	957,835	.0	6,990	.0	.0	2.091	2.935	MN	3,485	20,910	08/31/2022	05/01/2029
54651R-CW-7	LOUISIANA ST UNCLAIMED PPTY SPL REV	1			1.E FE	1,000,000	.82	0330	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	.82	0330	1,000,000	1,000,704	.0	(85)	.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	.95	4640	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	.98	0960	500,000	500,000	.0	.0	.0	.0	3.680	3.681	JJ	8,484	16,100	08/17/2022	07/15/2027
591745-7R-9	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO	1			1.A FE	1,154,363	.92	9920	1,295,000	1,195,315	.0	36,667	.0	.0	1.515	4.820	JJ	9,810	19,619	11/18/2022	07/01/2026
591745-7S-7	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO	1			1.A FE	442,625	.91	2300	500,000	453,218	.0	10,593	.0	.0	1.646	4.569	JJ	4,115	4,115	02/14/2023	07/01/2027
59447T-YS-7	MICHIGAN FIN AUTH REV	1			1.D FE	300,000	.93	3000	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 PD LTD OBLIG REV	1			1.C FE	500,000	.90	3420	500,000	500,000	.0	.0	.0	.0	2.770	2.770	AO	2,924	13,850	03/03/2022	10/15/2029
647677-AF-0	NEW ORLEANS NAVY HOUSING LLC	1			1.E FE	650,000	.94	9610	650,000	650,000	.0	.0	.0	.0	4.314	4.314	MON	1,246	28,041	01/12/2012	12/15/2029
64990F-S9-6	NEW YORK STATE DORMITORY AUTHORITY	2			1.B FE	472,520	.93	7470	500,000	479,660	.0	4,485	.0	.0	2.657	3.731	FA	5,019	13,285	05/19/2022	02/15/2028
67760H-MZ-1	OHIO ST TPK COMM TPK REV	2			1.D FE	250,000	.87	0040	250,000	250,000	.0	.0	.0	.0	2.451	2.451	FA	2,315	6,128	01/29/2020	02/15/2031
68607V-4P-7	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE	1			1.A FE	550,000	.98	9230	550,000	550,000	.0	.0	.0	.0	4.171	4.172	AO	5,735	9,049	04/26/2023	04/01/2030

ANNUAL STATEMENT FOR THE YEAR 2023 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	Code	For	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68607V-Z9-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE	1			1.C FE	165,000	96.3310	158,946	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	97.8760	734,070	750,000	757,943	0	(2,588)	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	88.9060	71,125	80,000	80,000	0	0	0	0	2.209	2.209	MS	589	1,767	02/05/2020	09/01/2029
709235-P3-3	PENNSYLVANIA ST UNIV	1	SD		1.C FE	300,000	88.9060	266,718	300,000	300,000	0	0	0	0	2.209	2.209	MS	2,209	6,627	02/05/2020	09/01/2029
759136-VG-6	REGIONAL TRANSN DIST COLO SALES TAX REV	1,2			1.C FE	300,000	81.8770	245,631	300,000	300,000	0	0	0	0	1.837	1.837	MM	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	80.9670	242,901	300,000	295,796	0	428	0	0	1.967	2.142	MM	984	5,901	03/09/2021	11/01/2032
80036R-AZ-3	SANDY SPRINGS GA PUB FACS AUTH REV	1			1.A FE	254,670	99.5850	248,963	250,000	250,198	0	(587)	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	99.0680	123,835	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	97.2890	243,223	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	96.2690	168,471	175,000	175,000	0	0	0	0	2.852	2.852	JD	416	4,991	04/10/2019	06/01/2026
810489-WJ-9	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX	1			1.B FE	500,000	81.8130	409,065	500,000	500,000	0	0	0	0	1.556	1.556	JJ	3,890	7,780	01/22/2021	07/01/2031
82707B-3C-3	SILICON VY CLEAN WTR CALIF WASTEWR REV	1,2			1.C FE	500,000	83.1580	415,790	500,000	500,000	0	0	0	0	1.962	1.962	FA	4,088	9,810	03/03/2021	06/01/2031
86932U-CG-8	SUSTAINABLE ENERGY UTIL INC DEL ENERGY E	1			1.B FE	150,000	91.5850	137,378	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	97.7410	195,482	200,000	200,843	0	(595)	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	89.2410	89,241	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	85.6890	175,662	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			1.C FE	400,000	93.8940	375,576	400,000	400,000	0	0	0	0	2.909	2.909	MM	1,939	11,636	03/16/2022	11/01/2028
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M	1			1.B FE	112,062	93.4480	104,720	112,062	112,062	0	0	0	0	3.250	3.237	MON	304	3,642	03/11/2013	08/25/2042
977100-HW-9	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	1			1.C FE	250,000	100.2000	250,500	250,000	250,000	0	0	0	0	4.346	4.344	MM	1,811	7,696	01/25/2023	05/01/2029
0819999999 Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						30,614,988	XXX	28,312,165	31,097,066	30,655,525	0	86,553	0	0	XXX	XXX	XXX	215,301	789,874	XXX	XXX
31323A-BM-3	FH T65444 - RMBS	4			1.A	96,666	88.8654	86,648	97,504	95,938	0	(27)	0	0	3.000	3.218	MON	244	2,925	10/26/2017	11/01/2047
3136AA-XU-4	FNR 2012-133 EB - CMO/RMBS	4			1.A	404,500	94.0734	376,294	400,000	401,370	0	(461)	0	0	3.000	2.866	MON	1,000	12,000	09/01/2017	12/25/2032
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS	4			1.A	27,565	91.4156	25,429	27,817	27,490	0	(13)	0	0	3.000	3.187	MON	70	835	01/09/2014	01/25/2044
3137AH-2W-7	FNR 3936 AB - CMO/RMBS	4			1.A	90,244	97.6570	86,455	88,529	88,663	0	(68)	0	0	3.000	2.781	MON	221	2,656	01/18/2012	10/15/2026
3138WA-RA-7	FN AS1380 - RMBS	4			1.A	10,378	99.2538	9,538	9,610	11,641	0	95	0	0	4.500	1.656	MON	36	432	08/14/2014	12/01/2043
3140XM-AY-2	FN FSS422 - RMBS	4			1.A	370,395	97.4344	378,641	388,611	370,418	0	23	0	0	4.500	5.182	MON	1,457	0	12/08/2023	08/01/2053
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	2			1.A FE	165,025	90.4880	149,328	165,025	165,025	0	0	0	0	2.875	2.875	MON	395	4,744	04/18/2017	11/01/2038
0829999999 Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,164,773	XXX	1,112,332	1,177,096	1,160,544	0	(452)	0	0	XXX	XXX	XXX	3,423	23,592	XXX	XXX
0909999999 Total - U.S. Special Revenues Bonds						31,779,762	XXX	29,424,497	32,274,162	31,816,068	0	86,102	0	0	XXX	XXX	XXX	218,727	813,467	XXX	XXX
025816-DH-9	AMERICAN EXPRESS CO	2,5			1.F FE	200,000	102.0757	204,151	200,000	200,000	0	0	0	0	5.282	5.285	JJ	4,490	0	07/25/2023	07/27/2029
03076C-AG-1	AMERIPRISE FINANCIAL INC	1			1.G FE	149,484	98.7609	148,141	150,000	149,954	0	57	0	0	3.700	3.740	AO	1,172	5,500	09/15/2014	10/15/2024
037833-CJ-7	APPLE INC	1,2			1.B FE	200,000	97.4012	194,802	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	97.8754	195,751	200,000	199,980	0	24	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	98.9371	494,686	500,000	500,000	0	0	0	0	4.414	4.417	JJ	9,625	21,947	07/19/2022	07/24/2026
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC	1,2			1.G FE	199,966	92.8706	185,741	200,000	199,985	0	0	0	0	4.450	4.451	MS	2,621	8,900	03/06/2013	03/15/2043
128408-HB-2	CSX CORP	1,2			1.G FE	299,745	98.7596	296,279	300,000	299,983	0	29	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	81.9476	245,843	300,000	292,679	0	950	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	94.1737	470,869	500,000	500,000	0	0	0	0	2.853	2.853	MM	1,823	14,265	11/02/2016	11/15/2026
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO	1,2			2.B FE	249,260	93.6100	234,025	250,000	249,671	0	70	0	0	3.500	3.504	AO	2,188	8,750	10/02/2017	04/01/2028
200339-DX-4	COMERICA BANK	1,2			2.B FE	260,813	96.3712	240,928	250,000	252,173	0	(1,384)	0	0	4.000	3.383	JJ	4,278	10,000	06/27/2017	07/27/2025
2027A0-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1,2			1.D FE	199,882	99.0714	198,143	200,000	199,989	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	98.3538	147,531	150,000	149,957	0	62	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	88.3654	265,096	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	95.8333	287,500	300,000	302,242	0	(694)	0	0	3.500	3.239	AO	2,479	10,500	06/07/2017	04/06/2027

ANNUAL STATEMENT FOR THE YEAR 2023 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	Code	For eign	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
29157T-AC-0	EMORY UNIVERSITY			1,2	1.C FE	471,510	.95 0060	475,030	500,000	472,302	.0	.792	.0	.0	1.566	5.078	MS	2,610	.0	12/12/2023	09/01/2025
29364G-AJ-2	ENTERGY CORP			1,2	2.B FE	320,705	.94 9463	319,020	336,000	331,189	.0	1,691	.0	.0	2.950	3.518	MS	3,304	9,912	02/28/2017	09/01/2026
29364W-BH-0	ENTERGY LOUISIANA LLC			1,2	1.F FE	497,420	.83 1704	415,852	500,000	498,022	.0	.209	.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	.96 5047	193,009	200,000	199,576	.0	.175	.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	.96 6276	144,941	150,000	149,924	.0	.32	.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	.96 1532	192,306	200,000	202,105	.0	(940)	.0	.0	3.850	3.333	MS	2,267	7,700	05/11/2016	03/15/2026
349553-AM-9	FORTIS INC			1,2	2.C FE	295,834	.94 9260	284,778	300,000	298,633	.0	.466	.0	.0	3.055	3.229	AO	2,215	9,165	07/07/2017	10/04/2026
39138Q-AA-3	GREAT-WEST LIFE CO FINANCE 2018 LP			1,2	1.F FE	199,348	.97 1979	194,396	200,000	199,686	.0	.64	.0	.0	4.047	4.086	MM	989	8,094	05/15/2018	05/17/2028
423012-AF-0	HEINEKEN NV			C	1,2	2.A FE	298,056	.96 8878	300,000	299,176	.0	.185	.0	.0	3.500	3.573	JJ	4,433	10,500	03/20/2017	01/29/2028
494368-BU-6	KIMBERLY-CLARK CORP			1	1.F FE	188,702	.96 6375	193,275	200,000	196,463	.0	1,576	.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	.96 8985	250,000	249,965	.0	.31	.0	.0	2.900	2.913	FA	2,920	7,250	02/03/2015	02/06/2025
58013M-FV-1	MCDONALD'S CORP			1,2	2.A FE	199,470	.102 7830	205,566	200,000	199,486	.0	.16	.0	.0	4.950	4.984	FA	3,768	.0	08/09/2023	08/14/2033
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	274,590	.96 0615	288,185	300,000	275,607	.0	1,017	.0	.0	3.400	5.211	MS	3,230	.0	09/29/2023	03/07/2029
59156R-BH-0	METLIFE INC			.SD	1	1.G FE	250,585	.99 4395	250,000	250,020	.0	(70)	.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 8996	800,000	791,246	.0	5,275	.0	.0	4.239	4.975	JJ	14,695	33,724	11/18/2022	07/25/2025
668807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	249,868	.95 5579	238,895	250,000	249,955	.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				2.A FE	974,012	.98 8374	988,374	1,000,000	990,467	.0	14,716	.0	.0	4.125	5.709	FA	15,583	41,250	11/18/2022	08/15/2024
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	299,215	.97 5029	292,509	300,000	299,885	.0	.89	.0	.0	2.950	2.981	AO	2,213	8,850	10/22/2015	04/01/2025
714264-AM-0	PERNOD RICARD SA			C	1,2	2.A FE	298,326	.96 9359	300,000	299,543	.0	.178	.0	.0	3.250	3.316	JD	623	9,750	06/01/2016	06/08/2026
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE LTD			C	1,2	1.F FE	344,827	.100 7039	350,000	345,123	.0	.296	.0	.0	4.650	4.907	MM	1,899	8,138	07/27/2023	05/19/2030
74460D-AC-3	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	200,000	.95 1622	190,324	200,000	200,000	.0	.190	.0	.0	3.094	3.094	MS	1,822	6,188	09/13/2017	09/15/2027
74460D-AD-1	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	99,998	.95 3868	95,387	100,000	100,002	.0	.0	.0	.0	3.385	3.385	MM	564	3,385	04/10/2019	05/01/2029
79466L-AH-7	SALESFORCE INC			1,2	1.F FE	237,700	.88 9288	222,322	250,000	241,051	.0	1,849	.0	.0	1.500	2.336	JJ	1,729	3,750	03/01/2022	07/15/2028
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.F FE	304,794	.95 1411	285,423	300,000	301,701	.0	(530)	.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	.92 3266	138,490	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	.93 5656	374,262	400,000	401,467	.0	(262)	.0	.0	3.089	3.011	MM	2,059	12,356	03/22/2019	05/01/2029
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	299,724	.98 1806	294,542	300,000	299,933	.0	.39	.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.C	354,180	.97 4850	345,272	354,180	354,180	.0	.0	.0	.0	8.000	7.999	N/A	1,259	28,334	12/10/2015	12/15/2025
86208H-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI				1.C FE	1,596,909	.89 7650	1,433,465	1,596,909	1,596,909	.0	.0	.0	.0	8.000	7.999	N/A	5,678	127,622	12/23/2021	12/15/2031
89236T-KX-2	TOYOTA MOTOR CREDIT CORP				1.E FE	349,577	.101 1969	354,189	350,000	349,627	.0	.50	.0	.0	5.000	5.044	FA	6,660	.0	08/09/2023	08/14/2026
904764-BB-2	UNILEVER CAPITAL CORP			1,2	1.E FE	196,616	.98 3068	196,614	200,000	199,341	.0	.518	.0	.0	3.375	3.653	MS	1,856	6,750	04/25/2018	03/22/2025
95000U-3B-7	WELLS FARGO & CO			1,2,5	2.A FE	141,006	.97 4175	146,126	150,000	141,069	.0	.63	.0	.0	4.897	5.715	JJ	3,183	.0	12/04/2023	07/25/2033
961214-EC-3	WESTPAC BANKING CORP			C	1,2	1.D FE	199,926	.99 6991	200,000	199,998	.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					15,292,379	XXX	14,727,412	15,437,088	15,330,262	0	26,686	0	0	XXX	XXX	XXX	148,972	548,351	XXX	XXX
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS			4	1.A	409,980	.93 2262	372,905	400,000	401,994	.0	(439)	.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	.97 6331	292,899	300,000	300,282	.0	(1,095)	.0	.0	3.917	3.566	MON	979	11,751	09/18/2014	10/17/2057
1039999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					712,965	XXX	665,804	700,000	702,276	0	(1,534)	0	0	XXX	XXX	XXX	2,214	26,563	XXX	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					16,005,344	XXX	15,393,216	16,137,088	16,032,538	0	25,152	0	0	XXX	XXX	XXX	151,185	574,914	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					76,953,158	XXX	72,672,500	78,629,155	77,048,823	0	248,549	0	0	XXX	XXX	XXX	607,235	2,119,789	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 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	Coding	For	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2429999999	Total - Residential Mortgage-Backed Securities					2,684,864	XXX	2,395,847	2,645,419	2,684,603	0	1,060	0	0	XXX	XXX	XXX	6,265	57,688	XXX	XXX
2439999999	Total - Commercial Mortgage-Backed Securities					712,965	XXX	665,804	700,000	702,276	0	(1,534)	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					80,350,987	XXX	75,734,150	81,974,573	80,435,701	0	248,076	0	0	XXX	XXX	XXX	615,713	2,204,040	XXX	XXX

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

Number	1A	1A ..\$	29,256,344	1B	1B ..\$	9,697,458	1C	1C ..\$	11,746,273	1D	1D ..\$	12,677,246	1E	1E ..\$	5,637,326	1F	1F ..\$	5,456,070	1G	1G ..\$	1,652,128
	1B	2A	2,881,308	2B	2B ..\$	1,132,915	2C	2C ..\$	298,633												
	1C	3A	0	3B	3B ..\$	0	3C	3C ..\$	0												
	1D	4A	0	4B	4B ..\$	0	4C	4C ..\$	0												
	1E	5A	0	5B	5B ..\$	0	5C	5C ..\$	0												
	1F	6	0																		

E10.5

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 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	
91282C-EM-9	UNITED STATES TREASURY		12/28/2023	Citigroup		380,547	400,000	1,864	
91282C-FY-2	UNITED STATES TREASURY		08/25/2023	Citigroup		339,883	350,000	3,335	
91282C-GC-9	UNITED STATES TREASURY		01/20/2023	MORGAN STANLEY CO		506,934	500,000	1,285	
91282C-GM-7	UNITED STATES TREASURY		04/14/2023	B.A. Securities Inc.		299,531	300,000	1,798	
91282C-GS-4	UNITED STATES TREASURY		04/14/2023	JP Morgan Securities LLC		301,172	300,000	535	
0109999999	Subtotal - Bonds - U.S. Governments						1,828,066	1,850,000	8,817
373384-L8-7	GEORGIA ST		02/15/2023	RAMIREZ & CO.		198,612	200,000	382	
373384-PB-6	GEORGIA ST		09/20/2023	WELLS FARGO SECURITIES LLC		501,795	500,000	9,819	
762223-PZ-2	RHODE ISLAND ST		10/25/2023	B.A. Securities Inc.		150,000	150,000	0	
97705M-ZE-8	WISCONSIN ST		01/30/2023	GOLDMAN		230,000	230,000	1,400	
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions						1,080,407	1,080,000	11,601
146441-CT-5	CARTERSVILLE GA		05/31/2023	MORGAN STANLEY CO		332,564	450,000	1,525	
64966Q-7H-7	NEW YORK N Y		10/05/2023	BARCLAYS CAPITAL INC		350,000	350,000	0	
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						682,564	800,000	1,525
196480-T9-8	COLORADO HSG & FIN AUTH		02/02/2023	RBC CAPITAL MARKETS		750,000	750,000	0	
3140XM-AY-2	FN FSS422 - RMBS		12/08/2023	MORGAN STANLEY CO		370,395	388,611	583	
346609-LK-4	FORSYTH CNTY GA WTR & SEW AUTH REV		03/16/2023	PIPER JAFFRAY		745,520	800,000	7,556	
360066-PN-8	FULTON CNTY GA WTR & SEW REV		05/31/2023	B.A. Securities Inc.		342,984	400,000	5,033	
591745-7S-7	METROPOLITAN ATLANTA RAPID TRAN AUTH GA		02/14/2023	PIPER JAFFRAY		442,625	500,000	1,029	
68607V-4P-7	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/26/2023	Citigroup		550,000	550,000	0	
977100-HW-9	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		01/25/2023	Jefferies		250,000	250,000	0	
0909999999	Subtotal - Bonds - U.S. Special Revenues						3,451,524	3,638,611	14,201
025816-DH-9	AMERICAN EXPRESS CO		07/25/2023	BARCLAYS CAPITAL INC		200,000	200,000	0	
29157T-AC-0	EMORY UNIVERSITY		12/12/2023	JP Morgan Securities LLC		471,510	500,000	2,240	
58013M-FV-1	MCDONALD'S CORP		08/09/2023	GOLDMAN		199,470	200,000	0	
58933Y-AX-3	MERCK & CO INC		09/29/2023	Citigroup		274,590	300,000	737	
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE LTD		07/27/2023	GOLDMAN		344,827	350,000	3,255	
89236T-KX-2	TOYOTA MOTOR CREDIT CORP		08/09/2023	RAMIREZ & CO.		349,577	350,000	0	
95000U-3B-7	WELLS FARGO & CO		12/04/2023	GOLDMAN		141,006	150,000	2,673	
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,980,980	2,050,000	8,905
2509999997	Total - Bonds - Part 3						9,023,540	9,418,611	45,049
2509999998	Total - Bonds - Part 5						0	0	0
2509999999	Total - Bonds						9,023,540	9,418,611	45,049
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						9,023,540	XXX	45,049

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
36179R-M4-8	G2 MA3079 - RMBS		12/01/2023	Paydown		25,120	25,120	26,628	26,293	0	(1,173)	0	(1,173)	0	25,120	0	0	0	456	09/20/2030	
36179V-DN-7	G2 MA6409 - RMBS		12/01/2023	Paydown		13,082	13,082	13,432	13,808	0	(725)	0	(725)	0	13,082	0	0	0	207	01/20/2050	
36179V-HF-0	G2 MA6530 - RMBS		12/01/2023	Paydown		907	907	907	907	0	(6)	0	(6)	0	907	0	0	0	14	03/20/2050	
36179V-VX-5	G2 MA6930 - RMBS		12/01/2023	Paydown		46,949	46,949	48,805	48,886	0	(1,937)	0	(1,937)	0	46,949	0	0	0	506	10/20/2050	
36179V-ZG-6	G2 MA7051 - RMBS		12/01/2023	Paydown		12,776	12,776	13,327	13,340	0	(565)	0	(565)	0	12,776	0	0	0	136	12/20/2050	
36179W-BY-3	G2 MA7255 - RMBS		12/01/2023	Paydown		13,117	13,117	13,624	13,670	0	(553)	0	(553)	0	13,117	0	0	0	176	03/20/2051	
36179W-NE-4	G2 MA7589 - RMBS		12/01/2023	Paydown		18,504	18,504	19,139	19,120	0	(615)	0	(615)	0	18,504	0	0	0	256	09/20/2051	
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		12/01/2023	Paydown		47,754	47,754	48,306	47,866	0	(112)	0	(112)	0	47,754	0	0	0	736	10/20/2045	
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		12/01/2023	Paydown		25,941	25,941	26,411	26,345	0	(404)	0	(404)	0	25,941	0	0	0	294	07/20/2051	
912828-P3-8	UNITED STATES TREASURY		01/31/2023	Maturity @ 100.00		1,000,000	1,000,000	975,117	999,583	0	418	0	418	0	1,000,000	0	0	0	11,200	01/31/2023	
0109999999. Subtotal - Bonds - U.S. Governments						1,204,150	1,204,150	1,185,696	1,209,823	0	(5,673)	0	(5,673)	0	1,204,150	0	0	0	13,981	XXX	
373384-NZ-5	GEORGIA ST		11/01/2023	Call @ 100.00		70,000	70,000	69,894	69,977	0	6	0	6	0	69,984	0	16	16	3,152	11/01/2025	
649791-CN-8	NEW YORK ST		03/01/2023	Maturity @ 100.00		200,000	200,000	217,468	200,354	0	(354)	0	(354)	0	200,000	0	0	0	4,690	03/01/2023	
68608K-NE-4	OREGON ST		08/01/2023	Call @ 100.00		90,000	90,000	90,466	90,073	0	(26)	0	(26)	0	90,047	0	(47)	(47)	5,168	08/01/2024	
97705M-NH-1	WISCONSIN ST		01/30/2023	Adjustment		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	1,400	05/01/2033	
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						590,000	590,000	607,828	590,404	0	(373)	0	(373)	0	590,031	0	(31)	(31)	14,410	XXX	
047772-ZA-9	ATLANTA GA		12/01/2023	Maturity @ 100.00		320,000	320,000	320,000	320,000	0	0	0	0	0	320,000	0	0	0	9,885	12/01/2023	
567643-QG-9	MARIETTA GA		01/01/2023	Call @ 100.00		750,000	750,000	792,360	750,000	0	0	0	0	0	750,000	0	0	0	15,750	01/01/2027	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,070,000	1,070,000	1,112,360	1,070,000	0	0	0	0	0	1,070,000	0	0	0	25,635	XXX	
051249-HB-9	AUGUSTA GA WTR & SEW REV		10/01/2023	Maturity @ 100.00		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	19,380	10/01/2023	
196480-T9-8	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2023	Call @ 100.00		4,926	4,926	4,926	0	0	0	0	0	0	4,926	0	0	0	122	06/01/2053	
259561-PH-5	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W		09/04/2023	Paydown		51,801	51,801	51,801	51,801	0	0	0	0	0	51,801	0	0	0	2,769	09/01/2030	
261172-NK-2	DOWNTOWN SAVANNAH AUTH GA REV		08/01/2023	Maturity @ 100.00		890,000	890,000	890,000	890,000	0	0	0	0	0	890,000	0	0	0	23,585	08/01/2023	
31323A-BM-3	FH T65444 - RMBS		12/01/2023	Paydown		4,748	4,748	4,707	4,673	0	75	0	75	0	4,748	0	0	0	55	11/01/2047	
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		12/01/2023	Paydown		3,310	3,310	3,280	3,273	0	7	0	7	0	3,310	0	0	0	39	01/25/2044	
3137AH-2W-7	FHR 3936 AB - CMO/RMBS		12/01/2023	Paydown		52,599	52,599	53,618	52,719	0	(120)	0	(120)	0	52,599	0	0	0	841	10/15/2026	
3138WA-RA-7	FN AS1380 - RMBS		12/01/2023	Paydown		940	940	1,015	1,129	0	(189)	0	(189)	0	940	0	0	0	31	12/01/2043	
403720-DZ-5	GIWINNETT CNTY GA DEV AUTH REV		01/01/2023	Maturity @ 100.00		385,000	385,000	397,909	385,000	0	0	0	0	0	385,000	0	0	0	5,775	01/01/2023	
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2023	Call @ 100.00		23,446	23,446	23,446	23,446	0	0	0	0	0	23,446	0	0	0	401	12/01/2038	
54627D-BW-0	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2023	Call @ 100.00		35,641	35,641	35,641	35,641	0	0	0	0	0	35,641	0	0	0	417	12/01/2038	
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2023	Paydown		38,659	38,659	38,659	38,659	0	0	0	0	0	38,659	0	0	0	585	11/01/2038	
647677-AF-0	NEW ORLEANS NAVY HOUSING LLC		09/15/2023	Call @ 100.00		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,618	12/15/2029	
68607V-Z6-5	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		04/01/2023	Maturity @ 100.00		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	4,112	04/01/2023	
773038-DN-1	ROCKDALE CNTY GA WTR & SEW AUTH REV		07/01/2023	Call @ 100.00		200,000	200,000	185,955	199,164	0	836	0	836	0	200,000	0	0	0	5,720	07/01/2023	
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		12/01/2023	Paydown		11,907	11,907	11,907	11,907	0	0	0	0	0	11,907	0	0	0	209	08/25/2042	
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,597,977	2,597,977	2,597,864	2,592,412	0	638	0	638	0	2,597,977	0	0	0	65,658	XXX	
369550-BD-9	GENERAL DYNAMICS CORP		05/15/2023	Maturity @ 100.00		300,000	300,000	298,848	299,909	0	91	0	91	0	300,000	0	0	0	5,063	05/15/2023	
49327M-2U-7	KEYBANK NA		03/07/2023	Maturity @ 100.00		250,000	250,000	249,955	249,999	0	1	0	1	0	250,000	0	0	0	4,219	03/07/2023	
58013M-FE-9	MCDONALD'S CORP		04/01/2023	Maturity @ 100.00		150,000	150,000	149,943	149,997	0	3	0	3	0	150,000	0	0	0	2,513	04/01/2023	
65557C-AY-9	NORDEA BANK ABP		08/30/2023	Maturity @ 100.00		250,000	250,000	249,960	250,018	0	(18)	0	(18)	0	250,000	0	0	0	9,375	08/30/2023	
709599-AY-0	PENSKE TRUCK LEASING CO LP		03/14/2023	Maturity @ 100.00		250,000	250,000	247,555	249,904	0	96	0	96	0	250,000	0	0	0	3,375	03/14/2023	
86203F-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		12/15/2023	Paydown		211,953	211,953	211,953	211,953	0	0	0	0	0	211,953	0	0	0	9,713	12/15/2025	
86208F-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI		12/15/2023	Paydown		13,047	12,916	12,916	12,916	0	0	0	0	0	12,916	0	131	131	454	12/15/2031	
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		09/13/2023	JP Morgan Securities LLC		187,562	200,000	199,496	199,810	0	37	0	37	0	199,848	0	(12,286)	(12,286)	5,443	06/01/2026	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,612,562	1,624,869	1,620,626	1,624,507	0	210	0	210	0	1,624,717	0	(12,155)	(12,155)	40,154	XXX	
2509999997. Total - Bonds - Part 4						7,074,689	7,086,996	7,124,374	7,087,146	0	(5,198)	0	(5,198)	0	7,086,874	0	(12,185)	(12,185)	159,838	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						7,074,689	7,086,996	7,124,374	7,087,146	0	(5,198)	0	(5,198)	0	7,086,874	0	(12,185)	(12,185)	159,838	XXX	

ANNUAL STATEMENT FOR THE YEAR 2023 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
4509999997. Total - Preferred Stocks - Part 4						0	XXX	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	XXX
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						7,074,689	XXX	7,124,374	7,087,146	0	(5,198)	0	(5,198)	0	7,086,874	0	(12,185)	(12,185)	159,838	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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
NONE								
8609999999 - Total Cash Equivalents								

E28

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 Number
 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 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR	B... PROPERTY & CASUALTY RESERVE	0	0	121,549	116,928
5. California	CA	B... WORKER'S COMPENSATION	0	0	157,695	130,682
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE	B... PROPERTY & CASUALTY RESERVE	0	0	98,021	90,377
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	82,521
12. Hawaii	HI		0	0	0	0
13. Idaho	ID	B... PROPERTY & CASUALTY RESERVE	0	0	398,190	333,891
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	173,569	150,452
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	294,266	292,008
30. New Hampshire	NH	B... FOR BENEFIT OF ALL POLICYHOLDERS	3,427,799	3,259,784	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM	B... PROPERTY & CASUALTY RESERVE	0	0	424,182	368,242
33. New York	NY		0	0	0	0
34. North Carolina	NC	B... PROPERTY & CASUALTY RESERVE	0	0	334,170	326,847
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	375,696	361,474
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	298,077	246,457
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	70,361	70,059
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	746,580	724,262
59. Subtotal	XXX	XXX	3,427,799	3,259,784	3,592,355	3,294,199
DETAILS OF WRITE-INS						
5801. US Treasury 11/15/26 2.00%	B	Worker's Compensation	0	0	492,350	472,695
5802. US Treasury 11/30/24 2.125%	B	Worker's Compensation	0	0	49,877	48,783
5803. US Treasury 08/15/30 0.625%	B	Worker's Compensation	0	0	204,353	202,783
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	746,580	724,262