



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

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

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

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood, 508-853-7200-8557928
(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 SS
County of Worcester

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

John Conner Roche
President

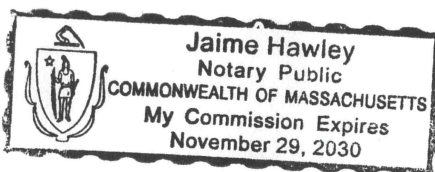
Charles Frederick Cronin
Senior Vice President & Secretary

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

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	80,435,701	0	80,435,701	78,256,157
2. Stocks (Schedule D):				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$173,875 , Schedule E - Part 1), cash equivalents (\$0 , Schedule E - Part 2) and short-term investments (\$0 , Schedule DA)	173,875	0	173,875	357,704
6. Contract loans (including \$0 premium notes)	0	0	0	0
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	0	0	0	0
9. Receivable for securities	9,900	0	9,900	5,345
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	80,619,476	0	80,619,476	78,619,206
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	617,137	0	617,137	589,278
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	0	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	42,022	0	42,022	44,357
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	81,278,635	0	81,278,635	79,252,841
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	81,278,635	0	81,278,635	79,252,841
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0	0	0

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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8)	0	0
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	0	0
3. Loss adjustment expenses (Part 2A, Line 35, Column 9)	0	0
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	0	0
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	2,437	13,836
7.2 Net deferred tax liability	97,215	45,314
8. Borrowed money \$0 and interest thereon \$0	0	0
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$297,147,095 and including warranty reserves of \$0 and accrued accident and health experience rating refunds including \$0 for medical loss ratio rebate per the Public Health Service Act)	0	0
10. Advance premium	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders	0	0
11.2 Policyholders	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions)	0	0
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14. Amounts withheld or retained by company for account of others	0	0
15. Remittances and items not allocated	0	0
16. Provision for reinsurance (including \$0 certified) (Schedule F, Part 3, Column 78)	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18. Drafts outstanding	0	0
19. Payable to parent, subsidiaries and affiliates	0	0
20. Derivatives	0	0
21. Payable for securities	0	0
22. Payable for securities lending	0	0
23. Liability for amounts held under uninsured plans	0	0
24. Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	99,652	59,150
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	99,652	59,150
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	5,000,000	5,000,000
31. Preferred capital stock	0	0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes	0	0
34. Gross paid in and contributed surplus	44,000,000	44,000,000
35. Unassigned funds (surplus)	32,178,983	30,193,691
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 30 \$0)	0	0
36.20 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	81,178,983	79,193,691
38. TOTALS (Page 2, Line 28, Col. 3)	81,278,635	79,252,841
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)	0	0

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

STATEMENT OF INCOME

	1 Current Year	2 Prior Year
UNDERWRITING INCOME		
1. Premiums earned (Part 1, Line 35, Column 4).....	0	0
DEDUCTIONS:		
2. Losses incurred (Part 2, Line 35, Column 7)	0	0
3. Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	0	0
4. Other underwriting expenses incurred (Part 3, Line 25, Column 2)	0	0
5. Aggregate write-ins for underwriting deductions	0	0
6. Total underwriting deductions (Lines 2 through 5)	0	0
7. Net income of protected cells	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	0	0
INVESTMENT INCOME		
9. Net investment income earned (Exhibit of Net Investment Income, Line 17)	2,507,980	1,877,268
10. Net realized capital gains (losses) less capital gains tax of \$ 2,065 (Exhibit of Capital Gains (Losses))	(14,250)	(7,155)
11. Net investment gain (loss) (Lines 9 + 10)	2,493,730	1,870,113
OTHER INCOME		
12. Net gain (loss) from agents' or premium balances charged off (amount recovered \$0 amount charged off \$0)	0	0
13. Finance and service charges not included in premiums	0	0
14. Aggregate write-ins for miscellaneous income	0	0
15. Total other income (Lines 12 through 14)	0	0
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,493,730	1,870,113
17. Dividends to policyholders	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	2,493,730	1,870,113
19. Federal and foreign income taxes incurred	456,536	372,745
20. Net income (Line 18 minus Line 19)(to Line 22)	2,037,194	1,497,368
CAPITAL AND SURPLUS ACCOUNT		
21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	79,193,691	65,698,132
22. Net income (from Line 20)	2,037,194	1,497,368
23. Net transfers (to) from Protected Cell accounts	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0
26. Change in net deferred income tax	(51,902)	(1,809)
27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	0	0
28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29. Change in surplus notes	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0
31. Cumulative effect of changes in accounting principles	0	0
32. Capital changes:		
32.1 Paid in	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0
32.3 Transferred to surplus	0	0
33. Surplus adjustments:		
33.1 Paid in	0	12,000,000
33.2 Transferred to capital (Stock Dividend)	0	0
33.3 Transferred from capital	0	0
34. Net remittances from or (to) Home Office	0	0
35. Dividends to stockholders	0	0
36. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0
38. Change in surplus as regards policyholders for the year (Lines 22 through 37)	1,985,292	13,495,559
39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	81,178,983	79,193,691
DETAILS OF WRITE-INS		
0501.		
0502.		
0503.		
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	0	0
1401.		
1402.		
1403.		
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	0	0
3701.		
3702.		
3703.		
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	0	0

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

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	0	0
2. Net investment income	2,237,242	1,914,353
3. Miscellaneous income	0	0
4. Total (Lines 1 through 3)	2,237,242	1,914,353
5. Benefit and loss related payments	0	0
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	0	0
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of \$2,065 tax on capital gains (losses)	470,001	351,000
10. Total (Lines 5 through 9)	470,001	351,000
11. Net cash from operations (Line 4 minus Line 10)	1,767,242	1,563,353
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	7,074,689	7,347,531
12.2 Stocks	0	0
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,074,689	7,347,531
13. Cost of investments acquired (long-term only):		
13.1 Bonds	9,023,540	9,256,085
13.2 Stocks	0	0
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	4,555	3,365
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,028,095	9,259,450
14. Net increase/(decrease) in contract loans and premium notes	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,953,406)	(1,911,919)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	290,556
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	2,335	(1,447)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,335	289,109
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(183,829)	(59,457)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	357,704	417,161
19.2 End of period (Line 18 plus Line 19.1)	173,875	357,704

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

20.0001. Bonds acquired in settlement of capital contribution	0	11,610,555
20.0002. Accrued interest on securities acquired in settlement of capital contribution	0	98,889

Underwriting and Investment Exhibit - Part 1 - Premiums Earned

N O N E

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

N O N E

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed		Reinsurance Ceded		6 Net Premiums Written Cols. 1+2+3-4-5
		2 From Affiliates	3 From Non-Affiliates	4 To Affiliates	5 To Non-Affiliates	
1. Fire	7,821,315	0	13,390	7,834,705	0	0
2.1 Allied lines	9,545,176	0	4,952	9,550,128	0	0
2.2 Multiple peril crop	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0
2.5 Private flood	284,179	0	0	284,179	0	0
3. Farmowners multiple peril	0	0	0	0	0	0
4. Homeowners multiple peril	179,030,199	0	0	179,030,199	0	0
5.1 Commercial multiple peril (non-liability portion)	191,848,267	0	0	191,848,267	0	0
5.2 Commercial multiple peril (liability portion)	138,489,680	0	0	138,489,680	0	0
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0
9. Inland marine	4,499,734	0	0	4,499,734	0	0
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	2,914,672	0	0	2,914,672	0	0
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0
15.1 Vision only	0	0	0	0	0	0
15.2 Dental only	0	0	0	0	0	0
15.3 Disability income	0	0	0	0	0	0
15.4 Medicare supplement	0	0	0	0	0	0
15.5 Medicaid Title XIX	0	0	0	0	0	0
15.6 Medicare Title XVIII	0	0	0	0	0	0
15.7 Long-term care	0	0	0	0	0	0
15.8 Federal employees health benefits plan	0	0	0	0	0	0
15.9 Other health	0	0	0	0	0	0
16. Workers' compensation	72,429,858	0	0	72,429,858	0	0
17.1 Other liability - occurrence	11,886,130	0	0	11,886,130	0	0
17.2 Other liability - claims-made	983,070	0	0	983,070	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0
18.1 Products liability - occurrence	3,822,904	0	0	3,822,904	0	0
18.2 Products liability - claims-made	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	7,258	0	0	7,258	0	0
19.2 Other private passenger auto liability	79,076	0	0	79,076	0	0
19.3 Commercial auto no-fault (personal injury protection)	310,008	0	2,948	312,956	0	0
19.4 Other commercial auto liability	13,749,186	0	141,329	13,890,515	0	0
21.1 Private passenger auto physical damage	81,104	0	0	81,104	0	0
21.2 Commercial auto physical damage	4,952,178	0	59,643	5,011,821	0	0
22. Aircraft (all perils)	0	0	0	0	0	0
23. Fidelity	180,874	0	0	180,874	0	0
24. Surety	319,827	0	0	319,827	0	0
26. Burglary and theft	114,282	0	54	114,336	0	0
27. Boiler and machinery	991,095	0	0	991,095	0	0
28. Credit	0	0	0	0	0	0
29. International	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0
32. Reinsurance - nonproportional assumed liability	XXX	0	0	0	0	0
33. Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	644,340,072	0	222,316	644,562,388	0	0
DETAILS OF WRITE-INS						
3401.						
3402.						
3403.						
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

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

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

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

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage				5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 - 3)				
1. Fire	4,840,932	2,860	4,843,792	0	0	0	0.0	
2.1 Allied lines	9,857,711	877	9,858,588	0	0	0	0.0	
2.2 Multiple peril crop	0	0	0	0	0	0	0.0	
2.3 Federal flood	0	0	0	0	0	0	0.0	
2.4 Private crop	0	0	0	0	0	0	0.0	
2.5 Private flood	32,000	0	32,000	0	0	0	0.0	
3. Farmowners multiple peril	0	0	0	0	0	0	0.0	
4. Homeowners multiple peril	150,127,684	40,368	150,168,052	0	0	0	0.0	
5.1 Commercial multiple peril (non-liability portion)	140,701,732	13,522	140,715,254	0	0	0	0.0	
5.2 Commercial multiple peril (liability portion)	48,917,485	0	48,917,485	0	0	0	0.0	
6. Mortgage guaranty	0	0	0	0	0	0	0.0	
8. Ocean marine	0	0	0	0	0	0	0.0	
9. Inland marine	1,139,099	0	1,139,099	0	0	0	0.0	
10. Financial guaranty	0	0	0	0	0	0	0.0	
11.1 Medical professional liability - occurrence	0	0	0	0	0	0	0.0	
11.2 Medical professional liability - claims-made	0	0	0	0	0	0	0.0	
12. Earthquake	0	0	0	0	0	0	0.0	
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0	0.0	
13.2 Comprehensive (hospital and medical) group	0	0	0	0	0	0	0.0	
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0.0	
15.1 Vision only	0	0	0	0	0	0	0.0	
15.2 Dental only	0	0	0	0	0	0	0.0	
15.3 Disability income	0	0	0	0	0	0	0.0	
15.4 Medicare supplement	0	0	0	0	0	0	0.0	
15.5 Medicaid Title XIX	0	0	0	0	0	0	0.0	
15.6 Medicare Title XVIII	0	0	0	0	0	0	0.0	
15.7 Long-term care	0	0	0	0	0	0	0.0	
15.8 Federal employees health benefits plan	0	0	0	0	0	0	0.0	
15.9 Other health	0	0	0	0	0	0	0.0	
16. Workers' compensation	25,352,465	(31,600)	25,320,865	0	0	0	0.0	
17.1 Other liability - occurrence	12,073,145	0	12,073,145	0	0	0	0.0	
17.2 Other liability - claims-made	68,320	0	68,320	0	0	0	0.0	
17.3 Excess workers' compensation	0	0	0	0	0	0	0.0	
18.1 Products liability - occurrence	1,420,788	0	1,420,788	0	0	0	0.0	
18.2 Products liability - claims-made	0	0	0	0	0	0	0.0	
19.1 Private passenger auto no-fault (personal injury protection)	60,206	0	60,206	0	0	0	0.0	
19.2 Other private passenger auto liability	440,067	0	440,067	0	0	0	0.0	
19.3 Commercial auto no-fault (personal injury protection)	95,262	6,343	101,605	0	0	0	0.0	
19.4 Other commercial auto liability	9,504,735	370,238	9,874,973	0	0	0	0.0	
21.1 Private passenger auto physical damage	107,331	0	107,331	0	0	0	0.0	
21.2 Commercial auto physical damage	3,537,358	63,703	3,601,061	0	0	0	0.0	
22. Aircraft (all perils)	0	0	0	0	0	0	0.0	
23. Fidelity	1,050,946	0	1,050,946	0	0	0	0.0	
24. Surety	106,359	0	106,359	0	0	0	0.0	
26. Burglary and theft	(2,017)	0	(2,017)	0	0	0	0.0	
27. Boiler and machinery	261,708	0	261,708	0	0	0	0.0	
28. Credit	0	0	0	0	0	0	0.0	
29. International	0	0	0	0	0	0	0.0	
30. Warranty	0	0	0	0	0	0	0.0	
31. Reinsurance - nonproportional assumed property	XXX	0	0	0	0	0	0.0	
32. Reinsurance - nonproportional assumed liability	XXX	0	0	0	0	0	0.0	
33. Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	0	0	0.0	
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0.0	
35. TOTALS	409,693,316	466,311	410,159,627	0	0	0	0.0	
DETAILS OF WRITE-INS								
3401.								
3402.								
3403.								
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0.0	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0.0	

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses				Incurred But Not Reported			8 Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	9 Net Unpaid Loss Adjustment Expenses
	1 Direct	2 Reinsurance Assumed	3 Deduct Reinsurance Recoverable	4 Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	5 Direct	6 Reinsurance Assumed	7 Reinsurance Ceded		
1. Fire	1,379,301	177	1,379,478	0	1,279,208	445	1,279,653	0	0
2.1 Allied lines	3,740,742	54	3,740,796	0	258,021	783	258,804	0	0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0	0	0	0
2.5 Private flood	58,000	0	58,000	0	181,616	0	181,616	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	31,710,984	0	31,710,984	0	35,549,971	(1)	35,549,970	0	0
5.1 Commercial multiple peril (non-liability portion)	76,203,322	0	76,203,322	0	27,194,923	0	27,194,923	0	0
5.2 Commercial multiple peril (liability portion)	145,583,443	0	145,583,443	0	112,345,910	0	112,345,910	0	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0	0	0	0
9. Inland marine	49,838	0	49,838	0	214,777	0	214,777	0	0
10. Financial guaranty	0	0	0	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0	0	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	124,332	0	124,332	0	0
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0	0	(a)	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0	0	0	0	(a)	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.1 Vision only	0	0	0	0	0	0	0	(a)	0
15.2 Dental only	0	0	0	0	0	0	0	(a)	0
15.3 Disability income	0	0	0	0	0	0	0	(a)	0
15.4 Medicare supplement	0	0	0	0	0	0	0	(a)	0
15.5 Medicaid Title XIX	0	0	0	0	0	0	0	(a)	0
15.6 Medicare Title XVIII	0	0	0	0	0	0	0	(a)	0
15.7 Long-term care	0	0	0	0	0	0	0	(a)	0
15.8 Federal employees health benefits plan	0	0	0	0	0	0	0	(a)	0
15.9 Other health	0	0	0	0	0	0	0	(a)	0
16. Workers' compensation	67,143,995	0	67,143,995	0	40,931,056	0	40,931,056	0	0
17.1 Other liability - occurrence	10,482,649	0	10,482,649	0	14,292,760	0	14,292,760	0	0
17.2 Other liability - claims-made	894,019	0	894,019	0	397,111	0	397,111	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0
18.1 Products liability - occurrence	813,032	0	813,032	0	3,082,226	0	3,082,226	0	0
18.2 Products liability - claims-made	0	0	0	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	50,770	0	50,770	0	10,335	0	10,335	0	0
19.2 Other private passenger auto liability	1,339,680	0	1,339,680	0	306,958	0	306,958	0	0
19.3 Commercial auto no-fault (personal injury protection)	432,797	3,138	435,935	0	309,111	1,990	311,101	0	0
19.4 Other commercial auto liability	13,413,152	445,944	13,859,096	0	11,994,454	446,812	12,441,266	0	0
21.1 Private passenger auto physical damage	0	0	0	0	36,719	0	36,719	0	0
21.2 Commercial auto physical damage	152,695	0	152,695	0	427,145	4,502	431,647	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0
23. Fidelity	120,600	0	120,600	0	64,527	0	64,527	0	0
24. Surety	266,320	0	266,320	0	166,199	0	166,199	0	0
26. Burglary and theft	750,000	0	750,000	0	168,223	0	168,223	0	0
27. Boiler and machinery	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	0	0	0	XXX	0	0	0	0
32. Reinsurance - nonproportional assumed liability	XXX	0	0	0	XXX	0	0	0	0
33. Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	XXX	0	0	0	0
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0	0	0	0
35. TOTALS	354,585,339	449,313	355,034,652	0	249,335,582	454,531	249,790,113	0	0
DETAILS OF WRITE-INS									
3401.									
3402.									
3403.									
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0

(a) Including \$ 0 for present value of life indemnity claims reported in Lines 13 and 15.

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1. Claim adjustment services:				
1.1 Direct	40,016,528	0	0	40,016,528
1.2 Reinsurance assumed	36,097	0	0	36,097
1.3 Reinsurance ceded	40,052,625	0	0	40,052,625
1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	0	0	0	0
2. Commission and brokerage:				
2.1 Direct excluding contingent	0	92,513,337	0	92,513,337
2.2 Reinsurance assumed, excluding contingent	0	17,248	0	17,248
2.3 Reinsurance ceded, excluding contingent	0	92,530,585	0	92,530,585
2.4 Contingent - direct	0	12,798,205	0	12,798,205
2.5 Contingent - reinsurance assumed	0	0	0	0
2.6 Contingent - reinsurance ceded	0	12,798,205	0	12,798,205
2.7 Policy and membership fees	0	0	0	0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7) ..	0	0	0	0
3. Allowances to managers and agents	0	0	0	0
4. Advertising	0	0	15	15
5. Boards, bureaus and associations	0	0	0	0
6. Surveys and underwriting reports	0	0	0	0
7. Audit of assureds' records	0	0	0	0
8. Salary and related items:				
8.1 Salaries	0	0	44,169	44,169
8.2 Payroll taxes	0	0	0	0
9. Employee relations and welfare	0	0	8,942	8,942
10. Insurance	0	0	0	0
11. Directors' fees	0	0	0	0
12. Travel and travel items	0	0	627	627
13. Rent and rent items	0	0	1,460	1,460
14. Equipment	0	0	8,877	8,877
15. Cost or depreciation of EDP equipment and software	0	0	0	0
16. Printing and stationery	0	0	76	76
17. Postage, telephone and telegraph, exchange and express	0	0	117	117
18. Legal and auditing	0	0	827	827
19. Totals (Lines 3 to 18)	0	0	65,110	65,110
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$	0	0	0	0
20.2 Insurance department licenses and fees	0	0	0	0
20.3 Gross guaranty association assessments	0	0	0	0
20.4 All other (excluding federal and foreign income and real estate)	0	0	0	0
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	0	0	0
21. Real estate expenses	0	0	0	0
22. Real estate taxes	0	0	1	1
23. Reimbursements by uninsured plans	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses	0	0	33,789	33,789
25. Total expenses incurred	0	0	98,900 (a)	98,900
26. Less unpaid expenses - current year	0	0	0	0
27. Add unpaid expenses - prior year	0	0	0	0
28. Amounts receivable relating to uninsured plans, prior year	0	0	0	0
29. Amounts receivable relating to uninsured plans, current year	0	0	0	0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	0	0	98,900	98,900
DETAILS OF WRITE-INS				
2401. Custodial Fees	0	0	6,962	6,962
2402. Outside Data Processing	0	0	23,106	23,106
2403. Miscellaneous	0	0	3,721	3,721
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	0	0	33,789	33,789

(a) Includes management fees of \$ 91,939 to affiliates and \$ 0 to non-affiliates.

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

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 337,729	349,418
1.1 Bonds exempt from U.S. tax	(a) 66,966	75,216
1.2 Other bonds (unaffiliated)	(a) 2,157,013	2,164,372
1.3 Bonds of affiliates	(a) 0	0
2.1 Preferred stocks (unaffiliated)	(b) 0	0
2.11 Preferred stocks of affiliates	(b) 0	0
2.2 Common stocks (unaffiliated)	0	0
2.21 Common stocks of affiliates	0	0
3. Mortgage loans	(c) 0	0
4. Real estate	(d) 0	0
5. Contract loans	0	0
6. Cash, cash equivalents and short-term investments	(e) 17,314	17,873
7. Derivative instruments	(f) 0	0
8. Other invested assets	0	0
9. Aggregate write-ins for investment income	0	0
10. Total gross investment income	2,579,021	2,606,880
11. Investment expenses		(g) 98,900
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13. Interest expense		(h) 0
14. Depreciation on real estate and other invested assets		(i) 0
15. Aggregate write-ins for deductions from investment income		0
16. Total deductions (Lines 11 through 15)		98,900
17. Net investment income (Line 10 minus Line 16)		2,507,980
DETAILS OF WRITE-INS		
0901.		
0902.		
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		0
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

- (a) Includes \$ 329,892 accrual of discount less \$ 87,014 amortization of premium and less \$ 45,049 paid for accrued interest on purchases.
- (b) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued dividends on purchases.
- (c) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (d) Includes \$ 0 for company's occupancy of its own buildings; and excludes \$ 0 interest on encumbrances.
- (e) Includes \$ 900 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
- (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
- (i) Includes \$ 0 depreciation on real estate and \$ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	0	0	0	0	0
1.1 Bonds exempt from U.S. tax	0	0	0	0	0
1.2 Other bonds (unaffiliated)	(12,185)	0	(12,185)	0	0
1.3 Bonds of affiliates	0	0	0	0	0
2.1 Preferred stocks (unaffiliated)	0	0	0	0	0
2.11 Preferred stocks of affiliates	0	0	0	0	0
2.2 Common stocks (unaffiliated)	0	0	0	0	0
2.21 Common stocks of affiliates	0	0	0	0	0
3. Mortgage loans	0	0	0	0	0
4. Real estate	0	0	0	0	0
5. Contract loans	0	0	0	0	0
6. Cash, cash equivalents and short-term investments	0	0	0	0	0
7. Derivative instruments	0	0	0	0	0
8. Other invested assets	0	0	0	0	0
9. Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10. Total capital gains (losses)	(12,185)	0	(12,185)	0	0
DETAILS OF WRITE-INS					
0901.					
0902.					
0903.					
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

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

EXHIBIT OF NON-ADMITTED ASSETS

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

NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,037,194	\$ 1,497,368
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 2,037,194</u>	<u>\$ 1,497,368</u>
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 81,178,983	\$ 79,193,691
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 81,178,983</u>	<u>\$ 79,193,691</u>

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

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

C. Accounting Policy

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

D. Going Concern

Not applicable

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A, B, C.

Not applicable

D. Loan-Backed Securities

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

(2) Not applicable

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

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

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	-
2. 12 Months or Longer	\$	317,754

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

1. Less than 12 Months	\$	-
2. 12 Months or Longer	\$	2,533,682

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

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

Not applicable

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Subject to repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
d. Subject to reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Subject to dollar repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Placed under option contracts	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
i. FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
j. On deposit with states	\$ 6,273,574	\$ -	\$ -	\$ -	\$ 6,273,574	\$ 6,069,400	\$ 204,174
k. On deposit with other regulatory bodies	\$ 746,580	\$ -	\$ -	\$ -	\$ 746,580	\$ 689,495	\$ 57,085
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
m. Pledged as collateral not captured in other categories	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Other restricted assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
o. Total Restricted Assets (Sum of a through n)	\$ 7,020,154	\$ -	\$ -	\$ -	\$ 7,020,154	\$ 6,758,895	\$ 261,259

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
			10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	0.000%	0.000%
b. Collateral held under security lending agreements	\$ -	\$ -	0.000%	0.000%
c. Subject to repurchase agreements	\$ -	\$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	\$ -	\$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%
g. Placed under option contracts	\$ -	\$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	0.000%	0.000%
i. FHLB capital stock	\$ -	\$ -	0.000%	0.000%
j. On deposit with states	\$ -	\$ 6,273,574	7.719%	7.719%
k. On deposit with other regulatory bodies	\$ -	\$ 746,580	0.919%	0.919%
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	0.000%	0.000%
m. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%
n. Other restricted assets	\$ -	\$ -	0.000%	0.000%
o. Total Restricted Assets (Sum of a through n)	\$ -	\$ 7,020,154	8.637%	8.637%

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

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

2-4.

Not applicable

M., N., O., P., Q., R.

Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

NOTE 7 Investment Income

A., B.

Not applicable

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	\$ 617,137
2. Nonadmitted	\$ -
3. Admitted	\$ 617,137

D., E.

Not applicable

NOTE 8 Derivative Instruments

Not applicable

NOTE 9 Income Taxes

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

	As of End of Current Period			12/31/2022			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Statutory Valuation Allowance Adjustment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(d) Deferred Tax Assets Nonadmitted	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(f) Deferred Tax Liabilities	\$ -	\$ 97,216	\$ 97,216	\$ -	\$ 45,314	\$ 45,314	\$ -	\$ 51,902	\$ 51,902
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$ -	\$ (97,216)	\$ (97,216)	\$ -	\$ (45,314)	\$ (45,314)	\$ -	\$ (51,902)	\$ (51,902)

NOTES TO FINANCIAL STATEMENTS

2.

	As of End of Current Period			12/31/2022			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	\$ 12,191,430	XXX	XXX	\$ 11,885,851	XXX	XXX	\$ 305,579
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

3.

	2023	2022
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	13713%	13057%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 81,178,983	\$ 79,193,691

4. Tax Planning Strategies

a. There is no financial impact of the Company's tax planning strategies.

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes No

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

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

1. Current Income Tax

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

	(1) As of End of Current Period	(2) 12/31/2022	(3) (Col. 1 - 2) Change
(a) Federal	\$ 456,535	\$ 372,745	\$ 83,790
(b) Foreign	\$ -	\$ -	\$ -
(c) Subtotal (1a+1b)	\$ 456,535	\$ 372,745	\$ 83,790
(d) Federal income tax on net capital gains	\$ 2,066	\$ 7,018	\$ (4,952)
(e) Utilization of capital loss carry-forwards	\$ -	\$ -	\$ -
(f) Other	\$ -	\$ -	\$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	\$ 458,601	\$ 379,763	\$ 78,838
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	\$ -	\$ -	\$ -
(2) Unearned premium reserve	\$ -	\$ -	\$ -
(3) Policyholder reserves	\$ -	\$ -	\$ -
(4) Investments	\$ -	\$ -	\$ -
(5) Deferred acquisition costs	\$ -	\$ -	\$ -
(6) Policyholder dividends accrual	\$ -	\$ -	\$ -
(7) Fixed assets	\$ -	\$ -	\$ -
(8) Compensation and benefits accrual	\$ -	\$ -	\$ -
(9) Pension accrual	\$ -	\$ -	\$ -
(10) Receivables - nonadmitted	\$ -	\$ -	\$ -
(11) Net operating loss carry-forward	\$ -	\$ -	\$ -
(12) Tax credit carry-forward	\$ -	\$ -	\$ -
(13) Other	\$ -	\$ -	\$ -
(99) Subtotal (sum of 2a1 through 2a13)	\$ -	\$ -	\$ -
(b) Statutory valuation allowance adjustment	\$ -	\$ -	\$ -
(c) Nonadmitted	\$ -	\$ -	\$ -
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ -	\$ -	\$ -
(e) Capital:			
(1) Investments	\$ -	\$ -	\$ -
(2) Net capital loss carry-forward	\$ -	\$ -	\$ -
(3) Real estate	\$ -	\$ -	\$ -
(4) Other	\$ -	\$ -	\$ -
(99) Subtotal (2e1+2e2+2e3+2e4)	\$ -	\$ -	\$ -
(f) Statutory valuation allowance adjustment	\$ -	\$ -	\$ -
(g) Nonadmitted	\$ -	\$ -	\$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	\$ -	\$ -	\$ -
(i) Admitted deferred tax assets (2d + 2h)	\$ -	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

3. Deferred Tax Liabilities:

(a) Ordinary:

- (1) Investments
(2) Fixed assets
(3) Deferred and uncollected premium
(4) Policyholder reserves
(5) Other

(99) Subtotal (3a1+3a2+3a3+3a4+3a5)

(b) Capital:

- (1) Investments
(2) Real estate
(3) Other

(99) Subtotal (3b1+3b2+3b3)

(c) Deferred tax liabilities (3a99 + 3b99)

4. Net deferred tax assets/liabilities (2i - 3c)

\$	-	\$	-	\$	-
\$	-	\$	-	\$	-
\$	-	\$	-	\$	-
\$	-	\$	-	\$	-
\$	-	\$	-	\$	-
\$	-	\$	-	\$	-
\$	97,216	\$	45,314	\$	51,902
\$	-	\$	-	\$	-
\$	-	\$	-	\$	-
\$	97,216	\$	45,314	\$	51,902
\$	97,216	\$	45,314	\$	51,902
\$	(97,216)	\$	(45,314)	\$	(51,902)

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

	(1) As of End of Current Period	(2) 12/31/2022	(3) (Col. 1 - 2) Change
Adjusted gross deferred tax assets	\$ -	\$ -	\$ -
Total deferred tax liabilities	\$ 97,216	\$ 45,314	\$ 51,902
Net deferred tax assets (liabilities)	\$ (97,216)	\$ (45,314)	\$ (51,902)
Change in net deferred income tax			\$ (51,902)

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

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

	As of End of Current Period	
	Tax	Rate
Tax provision at statutory rate	\$ 524,117	21.0%
Tax exempt income	\$ (13,614)	-0.5%
Total	\$ 510,503	20.5%

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	\$ 456,535	18.3%
Realized capital gains tax	\$ 2,066	0.1%
Change in net deferred income taxes	\$ 51,902	2.1%
Total statutory income taxes	\$ 510,503	20.5%

E. Operating Loss and Tax Credit Carryforwards

1. At the end of the current reporting period, the Company has no net operating loss carryforwards and no capital loss carryforwards.

2. The Company has the following federal income taxes which are available for recoupment in the event of future losses:

For the tax year 2022:	\$	325,016
For the tax year 2023:	\$	244,011

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

F. Consolidated Federal Income Tax Return

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

H. Repatriation Transition Tax (RTT)

Not applicable

I. Alternative Minimum Tax (AMT) Credit

Not applicable

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

A. Nature of Relationships

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

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

Not applicable

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

Not applicable

D. Amounts Due to or from Related Parties

At the end of the current reporting period, the Company reported \$42,022 as amounts receivable from an affiliated company. These arrangements require that intercompany balances be settled within 30 days.

E. Management, Service Contracts, Cost Sharing Arrangements

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

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

F. Guarantees or Contingencies for Related Parties

Not applicable

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Hanover.

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

Not applicable

NOTE 11 Debt

Not applicable

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

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

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

Not applicable

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

A. Outstanding Shares

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

B. Dividend rate of preferred stock

Not applicable

C., D., E., F.

Pursuant to New Hampshire's statute, the maximum dividend and other distributions that an insurer may pay in any twelve-month period, without prior approval of the New Hampshire Insurance Commissioner, is limited to the lesser of 10% of statutory policyholder surplus as of the preceding December 31, or net income. Accordingly, the maximum dividend that may be paid at January 1, 2024 without prior approval is \$4,902,932. Dividends or distributions made within the preceding twelve months were considered in the above computation.

G., H., I., J., K., L., M.

Not Applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

A., B., C.

Not applicable

D., E., F.

Not applicable

G. All Other Contingencies

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

NOTE 15 Leases

The Company has no material lease obligations at this time.

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

Not applicable

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

A., B.

Not applicable

C. Wash Sales

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

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

Not applicable

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

Not applicable

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

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

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

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

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

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

- U.S. government – determination of direct versus indirect government support and whether any contingencies exist with respect to the timely payment of principal and interest.
- All other governments – estimates of appropriate market spread versus underlying related sovereign treasury curves dependent on liquidity and direct or contingent support.
- Corporate bonds, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the level and variability of: economic sensitivity; liquidity; corporate financial policies; management quality; regulatory environment; competitive position; ownership; restrictive covenants; and security or collateral.
- Municipal bonds, which are included in States, territories and possessions; Political subdivisions of states, territories and possessions; and Special revenue and special assessment obligations - overall credit quality, including assessments of the level and variability of: sources of payment such as income, sales or property taxes, levies or user fees; credit support such as insurance; state or local economic and political base; natural resource availability; and susceptibility to natural or man-made catastrophic events such as hurricanes, earthquakes or acts of terrorism.

NOTES TO FINANCIAL STATEMENTS

- Residential mortgage-backed securities, U.S. agency pass-thrus and collateralized mortgage obligations (“CMOs”) which are included in U.S. governments and Special revenue and special assessment obligations - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; and delinquency/default trends.
- Residential mortgage-backed securities, non-agency CMOs, which are included in Industrial and miscellaneous - estimates of prepayment speeds based upon: historical prepayment rate trends; underlying collateral interest rates; geographic concentration; vintage year; borrower credit quality characteristics; interest rate and yield curve forecasts; government or monetary authority support programs; tax policies; delinquency/default trends; and severity of loss upon default and length of time to recover proceeds following default.
- Commercial mortgage-backed securities, which are included in Industrial and miscellaneous bonds - overall credit quality, including assessments of the value and supply/demand characteristics of: collateral type such as office, retail, residential, lodging, or other; geographic concentration by region, state, metropolitan statistical area and locale; vintage year; historical collateral performance including defeasance, delinquency, default and special servicer trends; and capital structure support features.
- Asset-backed securities, which are included in Industrial and miscellaneous bonds – overall credit quality, including assessments of the underlying collateral type such as credit card receivables, auto loan receivables and equipment lease receivables; geographic diversification; vintage year; historical collateral performance including delinquency, default and casualty trends; economic conditions influencing use rates and resale values; and contract structural support features.

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

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

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

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

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

(5) Not applicable

B. Not applicable

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 75,734,150	\$ 80,435,701	\$ 10,575,777	\$ 63,379,636	\$ 1,778,737	\$ -	\$ -
Cash and Short-Term Investments	\$ 173,875	\$ 173,875	\$ 173,875	\$ -	\$ -	\$ -	\$ -

D., E.

Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

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

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

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

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

Not applicable

F. Subprime Mortgage Related Risk Exposure

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

G. Insurance-Linked Securities (ILS) Contracts

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

Not applicable

NOTE 22 Events Subsequent

Not applicable

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

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

Individual Reinsurers Who Are Members of a Group

Group Code	FEIN	Reinsurer Name	Unsecured Amount
0088	13-5129825	The Hanover Insurance Company	\$ 1,044,704,000

B. Reinsurance Recoverable in Dispute

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

C. Reinsurance Assumed and Ceded

(1)

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$ -	\$ -	\$ 297,147,095	\$ -	\$(297,147,095)	\$ -
b. All Other	\$ 201,678	\$ 15,731	\$ -	\$ -	\$ 201,678	\$ 15,731
c. Total (a+b)	<u>\$ 201,678</u>	<u>\$ 15,731</u>	<u>\$ 297,147,095</u>	<u>\$ -</u>	<u>\$(296,945,417)</u>	<u>\$ 15,731</u>
d. Direct Unearned Premium Reserve						\$ 296,945,417

(2) Not applicable

(3) Not applicable

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

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

Not applicable

NOTE 28 Health Care Receivables

Not applicable

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

- Liability carried for premium deficiency reserves \$ -
- Date of the most recent evaluation of this liability 12/31/2023
- Was anticipated investment income utilized in the calculation? Yes [X] No []

NOTE 31 High Deductibles

Not applicable

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Asbestos/Environmental Reserves

Not applicable

NOTE 34 Subscriber Savings Accounts

Not applicable

NOTE 35 Multiple Peril Crop Insurance

Not applicable

NOTE 36 Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

**PART 1 - COMMON INTERROGATORIES
GENERAL**

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [] N/A []
- 1.3 State Regulating? NH
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000944695
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/01/2021
- 3.4 By what department or departments?
New Hampshire Department of Insurance
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [] No [X]
4.12 renewals? Yes [] No [X]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [] No [X]
4.22 renewals? Yes [] No [X]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 6.2 If yes, give full information:
.....
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [] No [X]
- 7.2 If yes,
7.21 State the percentage of foreign control; 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....

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

GENERAL INTERROGATORIES

- 8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If the response to 8.1 is yes, please identify the name of the DIHC.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Opus Investment Management, Inc	Worcester, MA	NO	NO	NO	YES

- 8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? Yes [] No [X]
- 8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? Yes [] No [X] N/A []
- 9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, LLP, 101 Seaport Boulevard, Suite 500, Boston, MA 02210
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [] No [X]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
.....
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
.....
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [] N/A []
- 10.6 If the response to 10.5 is no or n/a, please explain.
.....
- 11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Julie Frechette, Assitant Vice President and Actuary, FCAS, MAAA, 440 Lincoln Street, Worcester, MA 01653
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [] No [X]
 - 12.11 Name of real estate holding company ...
 - 12.12 Number of parcels involved 0
 - 12.13 Total book/adjusted carrying value \$0
- 12.2 If yes, provide explanation
.....
- 13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
.....
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - c. Compliance with applicable governmental laws, rules and regulations;
 - d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - e. Accountability for adherence to the code.
- 14.11 If the response to 14.1 is No, please explain:
.....
- 14.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
.....
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
.....

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
GENERAL INTERROGATORIES**

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

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

BOARD OF DIRECTORS

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

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- | | | |
|---|----------|---|
| 20.11 To directors or other officers..... | \$ | 0 |
| 20.12 To stockholders not officers..... | \$ | 0 |
| 20.13 Trustees, supreme or grand (Fraternal Only) | \$ | 0 |
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- | | | |
|---|----------|---|
| 20.21 To directors or other officers..... | \$ | 0 |
| 20.22 To stockholders not officers..... | \$ | 0 |
| 20.23 Trustees, supreme or grand (Fraternal Only) | \$ | 0 |
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- | | | |
|---------------------------------|----------|---|
| 21.21 Rented from others..... | \$ | 0 |
| 21.22 Borrowed from others..... | \$ | 0 |
| 21.23 Leased from others | \$ | 0 |
| 21.24 Other | \$ | 0 |
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [] No [X]
- 22.2 If answer is yes:
- | | |
|---|----------|
| 22.21 Amount paid as losses or risk adjustment \$ | 0 |
| 22.22 Amount paid as expenses | \$ |
| 22.23 Other amounts paid | \$ |
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 42,022
- 24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? Yes [] No [X]
- 24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

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

INVESTMENT

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

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

- 25.02 If no, give full and complete information, relating thereto
.....
- 25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided) None- SEC lending program has been discontinued
- 25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$0
- 25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$0
- 25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [] No [] N/A [X]
- 25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [] No [] N/A [X]
- 25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [] No [] N/A [X]
- 25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:
- 25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$0
- 25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0
- 25.093 Total payable for securities lending reported on the liability page. \$0

- 26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No []
- 26.2 If yes, state the amount thereof at December 31 of the current year:
- 26.21 Subject to repurchase agreements \$0
- 26.22 Subject to reverse repurchase agreements \$0
- 26.23 Subject to dollar repurchase agreements \$0
- 26.24 Subject to reverse dollar repurchase agreements \$0
- 26.25 Placed under option agreements \$0
- 26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock \$0
- 26.27 FHLB Capital Stock \$0
- 26.28 On deposit with states \$ 6,273,574
- 26.29 On deposit with other regulatory bodies \$ 746,580
- 26.30 Pledged as collateral - excluding collateral pledged to an FHLB \$0
- 26.31 Pledged as collateral to FHLB - including assets backing funding agreements \$0
- 26.32 Other \$0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
.....	0

- 27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]
- 27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
If no, attach a description with this statement.

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

- 27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [] No []
- 27.4 If the response to 27.3 is YES, does the reporting entity utilize:
- 27.41 Special accounting provision of SSAP No. 108 Yes [] No []
- 27.42 Permitted accounting practice Yes [] No []
- 27.43 Other accounting guidance Yes [] No []
- 27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [] No []
- The reporting entity has obtained explicit approval from the domiciliary state.
 - Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
 - Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
 - Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.
- 28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]
- 28.2 If yes, state the amount thereof at December 31 of the current year. \$0
29. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?..... Yes [X] No []
- 29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107569	Opus Investment Management, Inc.	549300UFGZJWL1MOS85	Securities Exchange Commission	DS.....

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

30.2 If yes, complete the following schedule:

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

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

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

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
GENERAL INTERROGATORIES**

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

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	80,435,701	75,734,150	(4,701,551)
31.2 Preferred stocks	0	0	0
31.3 Totals	80,435,701	75,734,150	(4,701,551)

31.4 Describe the sources or methods utilized in determining the fair values:

Fair values are obtained by a quoted market price if available, otherwise, fair values are estimated using independent pricing sources or internally developed pricing models using discounted cash flow analysis.

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

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

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

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

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

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

- a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
- b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
- c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
- d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [] N/A []

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
GENERAL INTERROGATORIES**

38.1 Does the reporting entity directly hold cryptocurrencies? Yes [] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?
.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? Yes [] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly Yes [] No []
39.22 Immediately converted to U.S. dollars Yes [] No []

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

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

OTHER

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

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

1 Name	2 Amount Paid
.....0

41.1 Amount of payments for legal expenses, if any?\$ 41,736

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

1 Name	2 Amount Paid
Goodman McGuffrey Lindsey & Johnson LLP, Tressler LLP 35,940

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

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

1 Name	2 Amount Paid
.....0

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [] No [X]

1.2 If yes, indicate premium earned on U. S. business only. \$ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$ 0
 1.31 Reason for excluding

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. \$ 0

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. \$ 0

1.6 Individual policies: Most current three years:

1.61 Total premium earned	\$	0
1.62 Total incurred claims	\$	0
1.63 Number of covered lives		0

All years prior to most current three years

1.64 Total premium earned	\$	0
1.65 Total incurred claims	\$	0
1.66 Number of covered lives		0

1.7 Group policies: Most current three years:

1.71 Total premium earned	\$	0
1.72 Total incurred claims	\$	0
1.73 Number of covered lives		0

All years prior to most current three years

1.74 Total premium earned	\$	0
1.75 Total incurred claims	\$	0
1.76 Number of covered lives		0

2. Health Test:

	1 Current Year		2 Prior Year	
2.1 Premium Numerator	0		0	
2.2 Premium Denominator	0		0	
2.3 Premium Ratio (2.1/2.2)	0.000		0.000	
2.4 Reserve Numerator	0		0	
2.5 Reserve Denominator	0		0	
2.6 Reserve Ratio (2.4/2.5)	0.000		0.000	

3.1 Did the reporting entity issue participating policies during the calendar year? Yes [X] No []

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

3.21 Participating policies	\$	774,390
3.22 Non-participating policies	\$	643,565,680

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? Yes [] No []

4.2 Does the reporting entity issue non-assessable policies? Yes [] No []

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? % 0.0

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. \$ 0

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? Yes [] No []

5.2 If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation.....	Yes []	No []	N/A []
5.22 As a direct expense of the exchange.....	Yes []	No []	N/A []

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

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? Yes [] No []

5.5 If yes, give full information

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

- 6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
The Company cedes 100% of its business to The Hanover Insurance Company (Hanover). Hanover maintains workers' compensation coverage under its casualty excess of loss reinsurance agreement.
- 6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
The Company uses multiple models including Moody's/RMS RiskLink v21 and Verisk Extreme Event Solution/AIR Touchstone v10 Catastrophe Modeling software packages to estimate the Company's probable maximum loss. These exposures are a combination of personal and commercial property risks. The major concentration of losses is in the Northeast.
- 6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company cedes 100% to the Hanover Insurance Company. We have catastrophe protection through a per occurrence excess of loss reinsurance agreement with Commonwealth Re Ltd. ("Commonwealth Re"), an independent company, licensed as a Special Purpose Insurer in Bermuda. The reinsurance agreement meets the requirements to be accounted for as reinsurance in accordance with the guidance for reinsurance contracts. In connection with the reinsurance agreement, Commonwealth Re first issued notes (generally referred to as "catastrophe bonds") to investors in amounts totaling \$150 million at July 1, 2022, consistent with the amount of coverage provided under the reinsurance agreement as described below. The proceeds were deposited in a reinsurance trust account. A second similar agreement for \$150 million was secured effective July 1, 2023. The reinsurance agreements provides us with coverage of up to \$300 million, made up of \$150 million for each of the two three-year periods ending June 30, 2025, and June 30, 2026 for catastrophe losses from named tropical storms or hurricanes, including all events or perils directly resulting from such storm or storm system, which may include, by way of example and not limitation, hurricane, wind, gusts, typhoon, hail, rain, tornadoes, cyclones, ensuing flood, storm surge, water damage, fire following, sprinkler leakage, riots, vandalism, and collapse. For events up to and including the end of the two three-year periods, we are entitled to begin recovering amounts under this reinsurance agreement if the covered losses in the covered area for a single occurrence reach an initial attachment amount of \$1.3 billion. The full \$300 million coverage amount is available until such covered losses reach a maximum \$1.6 billion. The attachment level and the maximum level (or exhaustion level) under the agreements may be reset annually to adjust the expected loss of the layer within a predetermined range. The coverage under the reinsurance agreements is limited to specified personal and commercial property coverage written in the following geographies in the United States: Connecticut, Delaware, District of Columbia, Maine, Maryland, Massachusetts, New Hampshire, New Jersey, New York, Pennsylvania, Rhode Island, Vermont and Virginia. Additionally, The Hanover has traditional reinsurance coverage which provides \$1.1 billion of occurrence reinsurance limit excess of \$200 million, placed at 100%. Plus, there is an additional \$150 million of traditional occurrence reinsurance limit at the top of the reinsurance structure, placed at 66.73%.
- 6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [] No [X]
- 6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to uninsured catastrophic loss.
The Company cedes 100% of its business to The Hanover Insurance Company.
- 7.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)? Yes [] No [X]
- 7.2 If yes, indicate the number of reinsurance contracts containing such provisions: 0
- 7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [] No []
- 8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [] No [X]
- 8.2 If yes, give full information
.....
- 9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [] No [X]
- 9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [] No [X]
- 9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.
- 9.4 Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R - Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [] No [X]
- 9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

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

- 9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
- (a) The entity does not utilize reinsurance; or, Yes [] No [X]
 - (b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [X] No []
 - (c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [] No [X]
10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [X] No [] N/A []

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

- 11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? Yes [] No [X]
- 11.2 If yes, give full information
.....
- 12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:
- 12.11 Unpaid losses\$0
- 12.12 Unpaid underwriting expenses (including loss adjustment expenses)\$0
- 12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral and other funds\$ 0
- 12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? Yes [] No [X] N/A []
- 12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:
- 12.41 From0.0 %
- 12.42 To.....0.0 %
- 12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies? Yes [] No [X]
- 12.6 If yes, state the amount thereof at December 31 of the current year:
- 12.61 Letters of credit\$0
- 12.62 Collateral and other funds.....\$0
- 13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation):\$ 0
- 13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? Yes [] No [X]
- 13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 1
- 14.1 Is the company a cedant in a multiple cedant reinsurance contract? Yes [] No [X]
- 14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:
.....
- 14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? Yes [] No []
- 14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? Yes [] No []
- 14.5 If the answer to 14.4 is no, please explain:
.....
- 15.1 Has the reporting entity guaranteed any financed premium accounts? Yes [] No [X]
- 15.2 If yes, give full information
.....
- 16.1 Does the reporting entity write any warranty business? Yes [] No [X]
If yes, disclose the following information for each of the following types of warranty coverage:

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

* Disclose type of coverage:
.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that is exempt from the statutory provision for unauthorized reinsurance? Yes [] No [X]

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

17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance	\$	0
17.12 Unfunded portion of Interrogatory 17.11	\$	0
17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11.....	\$	0
17.14 Case reserves portion of Interrogatory 17.11	\$	0
17.15 Incurred but not reported portion of Interrogatory 17.11	\$	0
17.16 Unearned premium portion of Interrogatory 17.11	\$	0
17.17 Contingent commission portion of Interrogatory 17.11	\$	0

18.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

18.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

18.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

18.4 If yes, please provide the balance of funds administered as of the reporting date. \$ 0

19. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

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

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

FIVE-YEAR HISTORICAL DATA

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

	1 2023	2 2022	3 2021	4 2020	5 2019
Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1. Liability lines (Lines 11, 16, 17, 18 & 19)	103,411,767	103,363,099	94,705,126	97,757,522	106,628,989
2. Property lines (Lines 1, 2, 9, 12, 21 & 26)	30,290,679	31,680,698	31,440,248	31,602,936	31,623,086
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	510,359,241	496,527,507	441,469,937	422,279,477	418,263,495
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	500,701	775,010	969,630	1,138,552	1,645,538
5. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
6. Total (Line 35)	644,562,388	632,346,314	568,584,941	552,778,487	558,161,108
Net Premiums Written (Page 8, Part 1B, Col. 6)					
7. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
8. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	0	0	0	0	0
11. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
12. Total (Line 35)	0	0	0	0	0
Statement of Income (Page 4)					
13. Net underwriting gain (loss) (Line 8)	0	0	0	0	0
14. Net investment gain (loss) (Line 11)	2,493,730	1,870,113	1,653,023	1,868,060	2,231,879
15. Total other income (Line 15)	0	0	0	0	0
16. Dividends to policyholders (Line 17)	0	0	0	0	0
17. Federal and foreign income taxes incurred (Line 19)	456,536	372,745	348,231	376,959	375,832
18. Net income (Line 20)	2,037,194	1,497,368	1,304,792	1,491,101	1,856,047
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	81,278,635	79,252,841	65,741,637	64,436,845	64,645,743
20. Premiums and considerations (Page 2, Col. 3)					
20.1 In course of collection (Line 15.1)	0	0	0	0	0
20.2 Deferred and not yet due (Line 15.2)	0	0	0	0	0
20.3 Accrued retrospective premiums (Line 15.3)	0	0	0	0	0
21. Total liabilities excluding protected cell business (Page 3, Line 26)	99,652	59,150	43,505	52,630	57,059
22. Losses (Page 3, Line 1)	0	0	0	0	0
23. Loss adjustment expenses (Page 3, Line 3)	0	0	0	0	0
24. Unearned premiums (Page 3, Line 9)	0	0	0	0	0
25. Capital paid up (Page 3, Lines 30 & 31)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
26. Surplus as regards policyholders (Page 3, Line 37)	81,178,983	79,193,691	65,698,132	64,384,215	64,588,684
Cash Flow (Page 5)					
27. Net cash from operations (Line 11)	1,767,242	1,563,353	1,476,596	1,715,025	1,791,684
Risk-Based Capital Analysis					
28. Total adjusted capital	81,178,983	79,193,691	65,698,132	64,384,215	64,588,684
29. Authorized control level risk-based capital	591,980	606,517	560,185	241,850	276,219
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30. Bonds (Line 1)	99.8	99.5	99.4	98.8	99.9
31. Stocks (Lines 2.1 & 2.2)	0.0	0.0	0.0	0.0	0.0
32. Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
33. Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34. Cash, cash equivalents and short-term investments (Line 5)	0.2	0.5	0.6	0.2	0.1
35. Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36. Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37. Other invested assets (Line 8)	0.0	0.0	0.0	0.0	0.0
38. Receivables for securities (Line 9)	0.0	0.0	0.0	1.0	0.0
39. Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
40. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)	0	0	0	0	0
43. Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	0	0
44. Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	0	0	0	0	0
45. Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46. Affiliated mortgage loans on real estate	0	0	0	0	0
47. All other affiliated	0	0	0	0	0
48. Total of above Lines 42 to 47	0	0	0	0	0
49. Total Investment in Parent included in Lines 42 to 47 above	0	0	0	0	0
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	0.0	0.0	0.0	0.0	0.0

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

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2023	2 2022	3 2021	4 2020	5 2019
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24)	0	0	0	0	(226)
52. Dividends to stockholders (Line 35)	0	0	0	(1,700,000)	(3,000,000)
53. Change in surplus as regards policyholders for the year (Line 38)	1,985,292	13,495,559	1,313,917	(204,469)	(1,185,373)
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. Liability lines (Lines 11, 16, 17, 18 & 19)	49,359,969	39,327,700	38,010,483	41,601,982	47,712,155
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)	19,579,854	10,789,505	10,385,923	27,254,050	13,210,896
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	340,062,499	222,368,810	187,636,263	192,268,662	174,526,580
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	1,157,305	398,441	457,131	2,893,174	1,421,390
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
59. Total (Line 35)	410,159,627	272,884,456	236,489,800	264,017,868	236,871,021
Net Losses Paid (Page 9, Part 2, Col. 4)					
60. Liability lines (Lines 11, 16, 17, 18 & 19)	0	0	0	0	0
61. Property lines (Lines 1, 2, 9, 12, 21 & 26)	0	0	0	0	0
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	0	0	0	0	0
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	0	0	0	0	0
64. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
65. Total (Line 35)	0	0	0	0	0
Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2)	0.0	0.0	0.0	0.0	0.0
68. Loss expenses incurred (Line 3)	0.0	0.0	0.0	0.0	0.0
69. Other underwriting expenses incurred (Line 4)	0.0	0.0	0.0	0.0	0.0
70. Net underwriting gain (loss) (Line 8)	0.0	0.0	0.0	0.0	0.0
Other Percentages					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	0.0	0.0	0.0	0.0	0.0
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	0.0	0.0	0.0	0.0	0.0
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	0.0	0.0	0.0	0.0	0.0
One Year Loss Development (\$000 omitted)					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	0	0	0	0	0
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0).....	0.0	0.0	0.0	0.0	0.0
Two Year Loss Development (\$000 omitted)					
76. Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	0	0	0	0	0
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	0.0	0.0	0.0	0.0	0.0

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



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Alabama

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 1,898

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Alaska

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto, Commercial Auto, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

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(a) Finance and service charges not included in Lines 1 to 35 \$ 32

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



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Arizona

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

19AZ

(a) Finance and service charges not included in Lines 1 to 35 \$ 17,256
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Arkansas

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Other Private Passenger Auto Liability, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

(a) Finance and service charges not included in Lines 1 to 35 \$ 33,286

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

19 AR



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF California

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Federal Flood, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 220,978

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

19 CA



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Colorado

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Auto, Life, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 11,299

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

19 CO



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Connecticut

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicare Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto, Commercial Auto, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

(a) Finance and service charges not included in Lines 1 to 35 \$ 91,405

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

19 CT



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Delaware

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 1,918

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

19 DE



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF District of Columbia

DURING THE YEAR 2023

NAIC Company Code 22306

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire	7,493	10,991	0	3,016	0	(1,482)	(2,710)	0	64	164	1,265	185
2.1 Allied Lines	7,746	12,610	0	4,155	0	(443)	(914)	0	114	114	1,419	191
2.2 Multiple Peril Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal Flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4 Private Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private Flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial Multiple Peril (Non-Liability Portion)	1,108,529	1,334,192	0	472,139	1,497,328	1,411,796	671,615	16,473	15,076	19,059	207,725	27,333
5.2 Commercial Multiple Peril (Liability Portion)	608,473	688,977	0	289,965	14,613	291,922	1,404,700	107,457	121,375	452,669	114,095	15,620
6. Mortgage Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean Marine	0	0	0	0	0	0	0	0	0	0	0	0
9. Inland Marine	0	0	0	0	0	0	0	0	0	0	0	0
10. Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence	0	0	0	0	0	0	0	0	0	0	0	0
11.2 Medical Professional Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
12. Earthquake	17,276	20,251	0	(4,777)	0	475	1,214	0	(11)	153	3,844	426
13.1 Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation	460,614	527,879	0	133,367	92,540	102,969	235,769	7,452	4,367	43,579	51,049	11,379
17.1 Other Liability - Occurrence	80,508	71,124	0	44,405	0	(3,641)	42,464	0	1,195	43,059	19,031	1,985
17.2 Other Liability - Claims-Made	1,408	1,033	0	1,205	0	0	0	0	(2)	1	241	35
17.3 Excess Workers' Compensation	0	0	0	0	0	0	0	0	0	0	0	0
18.1 Products Liability - Occurrence	0	0	0	0	0	(33)	37	0	(40)	36	0	0
18.2 Products Liability - Claims-Made	0	0	0	0	0	0	0	0	0	0	0	0
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	0	0	0	0	0	0
19.2 Other Private Passenger Auto Liability	0	0	0	0	0	0	0	0	0	0	0	0
19.3 Commercial Auto No-Fault (Personal Injury Protection)	21,767	27,917	0	9,267	0	22,013	31,702	0	480	5,553	4,413	537
19.4 Other Commercial Auto Liability	728,571	1,047,351	0	333,640	195,798	786,855	1,043,247	4,743	32,139	154,602	155,900	17,964
21.1 Private Passenger Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial Auto Physical Damage	380,198	480,439	0	173,337	164,345	156,059	45,268	0	44	1,056	82,487	9,374
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0	0	0	0
23. Fidelity	0	0	0	0	0	(71)	0	0	(35)	0	0	0
24. Surety	201,954	276,515	0	140,864	11,359	24,966	124,404	522	(34,119)	48,382	64,512	5,004
26. Burglary and Theft	0	0	0	0	0	(160)	0	0	(63)	0	0	0
27. Boiler and Machinery	1,318	2,098	0	632	0	0	0	0	0	0	206	33
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a)	3,625,855	4,501,377	0	1,601,215	1,975,983	2,791,225	3,596,796	136,647	140,480	768,427	700,187	90,066
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$ 3,585

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Florida

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Other Private Passenger Auto Liability, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 4,483

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

19 FL



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Georgia

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability - Occurrence, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Other Private Passenger Auto Liability, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 83,115

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

19 GA



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Hawaii

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Direct Premiums Written, Direct Premiums Earned, Dividends Paid or Credited to Policyholders on Direct Business, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability - Occurrence, Medical Professional Liability - Claims-Made, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H (Group and Individual), Vision Only (b), Dental Only (b), Disability Income (b), Medicare Supplement (b), Medicaid Title XIX (b), Medicare Title XVIII (b), Long-Term Care (b), Federal Employees Health Benefits Plan (b), Other Health (b), Workers' Compensation, Other Liability - Occurrence, Other Liability - Claims-Made, Excess Workers' Compensation, Products Liability - Occurrence, Products Liability - Claims-Made, Private Passenger Auto No-Fault (Personal Injury Protection), Other Private Passenger Auto Liability, Commercial Auto No-Fault (Personal Injury Protection), Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft (all perils), Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3403, 3498, 3499).

(a) Finance and service charges not included in Lines 1 to 35 \$ 0

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

19.HI



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Idaho

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Other Private Passenger Auto Liability, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

19.1D

(a) Finance and service charges not included in Lines 1 to 35 \$ 327

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



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Illinois

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns for Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees.

(a) Finance and service charges not included in Lines 1 to 35 \$ 19,425
(b) For health service on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

19.1L



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Indiana

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 20,026

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

19.IN



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Iowa

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 922

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

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Kansas

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 858

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

19 KS



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Kentucky

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Other Private Passenger Auto Liability, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 5,761

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

19 KY



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Louisiana

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability - Occurrence, Other Liability - Claims-Made, Excess Workers' Compensation, Products Liability - Occurrence, Products Liability - Claims-Made, Private Passenger Auto No-Fault (Personal Injury Protection), Other Private Passenger Auto Liability, Commercial Auto No-Fault (Personal Injury Protection), Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 5,330

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

191A



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Maine

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 59,769

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

19 ME



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Maryland

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto, Commercial Auto, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

19 MD

(a) Finance and service charges not included in Lines 1 to 35 \$ 10,342
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Massachusetts

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

(a) Finance and service charges not included in Lines 1 to 35 \$ 246,636

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

19 MA



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Michigan

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 59,730

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

19.MI



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Minnesota

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Auto, Life, etc., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 16,734

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

19 JUN



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Mississippi

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability - Occurrence, Other Liability - Claims-Made, Excess Workers' Compensation, Products Liability - Occurrence, Products Liability - Claims-Made, Private Passenger Auto No-Fault (Personal Injury Protection), Other Private Passenger Auto Liability, Commercial Auto No-Fault (Personal Injury Protection), Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 939

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

19 MS



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Missouri

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 2,994

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

19 MO



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Montana

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Direct Premiums Written, Direct Premiums Earned, Dividends Paid or Credited to Policyholders on Direct Business, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Federal Flood, etc., ending with a Total (a) row and a DETAILS OF WRITE-INS section.

(a) Finance and service charges not included in Lines 1 to 35 \$ 198

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

19 MT



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Nebraska

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Other Private Passenger Auto Liability, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3403, 3498, 3499).

(a) Finance and service charges not included in Lines 1 to 35 \$ 865

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

19 NIE



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Nevada

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 5,217

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

19 NV



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF New Hampshire

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicare Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto, Commercial Auto, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, and Reins nonproportional assumed property/liability/assumed financial lines.

(a) Finance and service charges not included in Lines 1 to 35 \$ 32,043

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

19 NH



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF New Jersey

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance categories like Fire, Multiple Peril Crop, Federal Flood, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 60,645

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

19 NJ



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF New Mexico

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicare Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Other Private Passenger Auto Liability, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 963

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

19 NM



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF New York

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Federal Flood, etc., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 225,641

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

19.NY



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF North Carolina

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Allied Lines, Multiple Peril Crop, etc., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 19,151

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

19 NC



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF North Dakota

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Other Private Passenger Auto Liability, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

19 ND

(a) Finance and service charges not included in Lines 1 to 35 \$0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Ohio

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril, Commercial, and Auto.

(a) Finance and service charges not included in Lines 1 to 35 \$ 12,789

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

19 OH



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Oklahoma

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance categories like Fire, Multiple Peril Crop, Federal Flood, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 24,603

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

19 OK



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Oregon

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 7,902

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

19 OR



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Pennsylvania

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicare Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto, Commercial Auto, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

19 PA

(a) Finance and service charges not included in Lines 1 to 35 \$ 18,197
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Rhode Island

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Direct Premiums Written, Direct Premiums Earned, Dividends Paid or Credited to Policyholders on Direct Business, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 3,750

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

19.R1



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF South Carolina

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Comprehensive (hospital and medical) group (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability - Occurrence, Other Liability - Claims-Made, Excess Workers' Compensation, Products Liability - Occurrence, Products Liability - Claims-Made, Private Passenger Auto No-Fault (Personal Injury Protection), Other Private Passenger Auto Liability, Commercial Auto No-Fault (Personal Injury Protection), Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 8,478

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

19 SC



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF South Dakota

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Direct Premiums Written, Direct Premiums Earned, Dividends Paid or Credited to Policyholders on Direct Business, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance categories like Fire, Multiple Peril Crop, Federal Flood, etc., and a 'TOTAL (a)' row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 103

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

19 SD



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Tennessee

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicare Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

(a) Finance and service charges not included in Lines 1 to 35 \$ 11,614

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

19.TN



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Texas

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

19.TX

(a) Finance and service charges not included in Lines 1 to 35 \$ 72,635
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Utah

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicare Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto, Commercial Auto, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

19 UT

(a) Finance and service charges not included in Lines 1 to 35 \$ 5,196
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Vermont

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Other Private Passenger Auto Liability, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

(a) Finance and service charges not included in Lines 1 to 35 \$ 1,722

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

19.VT



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Virginia

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums, Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicare Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

(a) Finance and service charges not included in Lines 1 to 35 \$ 73,035

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

19 VA



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Washington

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Allied Lines, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicare Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto, Commercial Auto, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3499).

19/WA

(a) Finance and service charges not included in Lines 1 to 35 \$ 12,937
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF West Virginia

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicare Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto, Commercial Auto, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3403, 3498, 3499).

19.WV

(a) Finance and service charges not included in Lines 1 to 35 \$ 405
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Wisconsin

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Federal Flood, etc., ending with a Total (a) row and a DETAILS OF WRITE-INS section.

19.WI

(a) Finance and service charges not included in Lines 1 to 35 \$ 8,276

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



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Wyoming

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril, Flood, etc., and a 'DETAILS OF WRITE-INS' section at the bottom.

19.WY

(a) Finance and service charges not included in Lines 1 to 35 \$0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Puerto Rico

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Direct Premiums Written, Direct Premiums Earned, Dividends Paid or Credited to Policyholders on Direct Business, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Federal Flood, etc., and a 'DETAILS OF WRITE-INS' section at the bottom.

19.PR

(a) Finance and service charges not included in Lines 1 to 35 \$0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Canada

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Direct Premiums Written, Direct Premiums Earned, Dividends Paid or Credited to Policyholders on Direct Business, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Federal Flood, etc., and a 'DETAILS OF WRITE-INS' section at the bottom.

(a) Finance and service charges not included in Lines 1 to 35 \$0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Other Alien

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Direct Premiums Written, Direct Premiums Earned, Dividends Paid or Credited to Policyholders on Direct Business, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc., ending with a Total (a) row and a DETAILS OF WRITE-INS section.

19.ZZZ

(a) Finance and service charges not included in Lines 1 to 35 \$0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .



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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Other Aliens

DURING THE YEAR 2023

NAIC Company Code 22306

Table with 12 columns: Line of Business, Direct Premiums Written, Direct Premiums Earned, Dividends Paid or Credited to Policyholders on Direct Business, Direct Unearned Premium Reserves, Direct Losses Paid (deducting salvage), Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include various insurance lines like Fire, Multiple Peril Crop, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$0
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0 .

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

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0088

BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2023

NAIC Company Code 22306

Table with columns: Line of Business, Gross Premiums (Direct Written, Direct Earned), Dividends Paid, Direct Unearned Premium Reserves, Direct Losses Paid, Direct Losses Incurred, Direct Losses Unpaid, Direct Defense and Cost Containment Expense Paid, Direct Defense and Cost Containment Expense Incurred, Direct Defense and Cost Containment Expense Unpaid, Commissions and Brokerage Expenses, Taxes, Licenses and Fees. Rows include Fire, Multiple Peril Crop, Federal Flood, Private Crop, Private Flood, Farmowners Multiple Peril, Homeowners Multiple Peril, Commercial Multiple Peril (Non-Liability Portion), Commercial Multiple Peril (Liability Portion), Mortgage Guaranty, Ocean Marine, Inland Marine, Financial Guaranty, Medical Professional Liability, Earthquake, Comprehensive (hospital and medical) ind (b), Credit A&H, Vision Only, Dental Only, Disability Income, Medicare Supplement, Medicaid Title XIX, Medicare Title XVIII, Long-Term Care, Federal Employees Health Benefits Plan, Other Health, Workers' Compensation, Other Liability, Excess Workers' Compensation, Products Liability, Private Passenger Auto No-Fault, Commercial Auto No-Fault, Other Commercial Auto Liability, Private Passenger Auto Physical Damage, Commercial Auto Physical Damage, Aircraft, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, Reins nonproportional assumed property, Reins nonproportional assumed liability, Reins nonproportional assumed financial lines, Aggregate Write-Ins for Other Lines of Business, Total (a), and DETAILS OF WRITE-INS (3401-3498).

(a) Finance and service charges not included in Lines 1 to 35 \$ 1,525,413

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

19 GT

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

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

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

SCHEDULE F - PART 3

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

1 ID Number	2 NAIC Com- pany Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Special Code	6 Reinsurance Premiums Ceded	Reinsurance Recoverable On										16 Amount in Dispute included in Column 15	Reinsurance Payable		19 Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	20 Funds Held by Company Under Reinsurance Treaties
						7 Paid Losses	8 Paid LAE	9 Known Case Loss Reserves	10 Known Case LAE Reserves	11 IBNR Loss Reserves	12 IBNR LAE Reserves	13 Unearned Premiums	14 Contingent Commis- sions	15 Columns 7 through 14 Totals	17 Ceded Balances Payable		18 Other Amounts Due to Reinsurers			
13-5129825	22292	THE HANOVER INSURANCE COMPANY	NH		644,562	0	0	355,035	35,687	249,790	107,045	297,147	0	1,044,704	0	0	0	1,044,704	0	
0399999		Total Authorized - Affiliates - U.S. Non-Pool - Other			644,562	0	0	355,035	35,687	249,790	107,045	297,147	0	1,044,704	0	0	0	1,044,704	0	
0499999		Total Authorized - Affiliates - U.S. Non-Pool			644,562	0	0	355,035	35,687	249,790	107,045	297,147	0	1,044,704	0	0	0	1,044,704	0	
0799999		Total Authorized - Affiliates - Other (Non-U.S.)			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0899999		Total Authorized - Affiliates			644,562	0	0	355,035	35,687	249,790	107,045	297,147	0	1,044,704	0	0	0	1,044,704	0	
1499999		Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			644,562	0	0	355,035	35,687	249,790	107,045	297,147	0	1,044,704	0	0	0	1,044,704	0	
1899999		Total Unauthorized - Affiliates - U.S. Non-Pool			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
2199999		Total Unauthorized - Affiliates - Other (Non-U.S.)			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
2299999		Total Unauthorized - Affiliates			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
2899999		Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
3299999		Total Certified - Affiliates - U.S. Non-Pool			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
3599999		Total Certified - Affiliates - Other (Non-U.S.)			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
3699999		Total Certified - Affiliates			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
4299999		Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
4699999		Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
4999999		Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
5099999		Total Reciprocal Jurisdiction - Affiliates			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
5699999		Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
5799999		Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)			644,562	0	0	355,035	35,687	249,790	107,045	297,147	0	1,044,704	0	0	0	1,044,704	0	
5899999		Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
9999999		Totals			644,562	0	0	355,035	35,687	249,790	107,045	297,147	0	1,044,704	0	0	0	1,044,704	0	

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

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25 Total Funds Held, Payables & Collateral	26 Net Recoverable Net of Funds Held & Collateral	27 Applicable Sch. F Penalty (Col. 78)	Ceded Reinsurance Credit Risk								
		21 Multiple Beneficiary Trusts	22 Letters of Credit	23 Issuing or Confirming Bank Reference Number	24 Single Beneficiary Trusts & Other Allowable Collateral				28 Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	29 Stressed Recoverable (Col. 28 * 120%)	30 Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	31 Stressed Net Recoverable (Cols. 29-30)	32 Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	33 Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	34 Reinsurer Designation Equivalent	35 Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	36 Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
13-5129825	THE HANOVER INSURANCE COMPANY	0	0		0	1,044,704	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0399999	Total Authorized - Affiliates - U.S. Non-Pool - Other	0	0	XXX	0	1,044,704	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0499999	Total Authorized - Affiliates - U.S. Non-Pool	0	0	XXX	0	1,044,704	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0799999	Total Authorized - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	
0899999	Total Authorized - Affiliates	0	0	XXX	0	1,044,704	0	0	0	0	0	0	0	0	XXX	0	
1499999	Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)	0	0	XXX	0	1,044,704	0	0	0	0	0	0	0	0	XXX	0	
1899999	Total Unauthorized - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
2199999	Total Unauthorized - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	
2299999	Total Unauthorized - Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	
2899999	Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	
3299999	Total Certified - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
3599999	Total Certified - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	
3699999	Total Certified - Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	
4299999	Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	
4699999	Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
4999999	Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	
5099999	Total Reciprocal Jurisdiction - Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	
5699999	Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	
5799999	Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)	0	0	XXX	0	1,044,704	0	0	0	0	0	0	0	0	XXX	0	
5899999	Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)	0	0	XXX	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
9999999	Totals	0	0	XXX	0	1,044,704	0	0	0	0	0	0	0	0	XXX	0	

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

SCHEDULE F - PART 3 (Continued)

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

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

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

SCHEDULE F - PART 3 (Continued)

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

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

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

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70 20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	71 Provision for Unauthorized Reinsurance		73 Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		75 Total Provision for Reinsurance			
			72 Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	72 Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	74 Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	75 Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	76 Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	77 Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	78 Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-5129825	THE HANOVER INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999	Total Authorized - Affiliates - U.S. Non-Pool - Other	0	XXX	XXX	0	0	0	XXX	XXX	0
0499999	Total Authorized - Affiliates - U.S. Non-Pool	0	XXX	XXX	0	0	0	XXX	XXX	0
0799999	Total Authorized - Affiliates - Other (Non-U.S.)	0	XXX	XXX	0	0	0	XXX	XXX	0
0899999	Total Authorized - Affiliates	0	XXX	XXX	0	0	0	XXX	XXX	0
1499999	Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)	0	XXX	XXX	0	0	0	XXX	XXX	0
1899999	Total Unauthorized - Affiliates - U.S. Non-Pool	0	0	0	XXX	XXX	XXX	0	XXX	0
2199999	Total Unauthorized - Affiliates - Other (Non-U.S.)	0	0	0	XXX	XXX	XXX	0	XXX	0
2299999	Total Unauthorized - Affiliates	0	0	0	XXX	XXX	XXX	0	XXX	0
2899999	Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)	0	0	0	XXX	XXX	XXX	0	XXX	0
3299999	Total Certified - Affiliates - U.S. Non-Pool	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3599999	Total Certified - Affiliates - Other (Non-U.S.)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999	Total Certified - Affiliates	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4299999	Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4699999	Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool	0	XXX	XXX	0	0	0	XXX	XXX	0
4999999	Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)	0	XXX	XXX	0	0	0	XXX	XXX	0
5099999	Total Reciprocal Jurisdiction - Affiliates	0	XXX	XXX	0	0	0	XXX	XXX	0
5699999	Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)	0	XXX	XXX	0	0	0	XXX	XXX	0
5799999	Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)	0	0	0	0	0	0	0	0	0
5899999	Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)	0	0	0	0	0	0	0	0	0
9999999	Totals	0	0	0	0	0	0	0	0	0

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

SCHEDULE F - PART 4

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

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

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

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 <u>Name of Reinsurer</u>	2 <u>Commission Rate</u>	3 <u>Ceded Premium</u>
1.	0.000	0
2.	0.000	0
3.	0.000	0
4.	0.000	0
5.	0.000	0

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

	1 <u>Name of Reinsurer</u>	2 <u>Total Recoverables</u>	3 <u>Ceded Premiums</u>	4 <u>Affiliated</u>
6.	THE HANOVER INSURANCE COMPANY	1,044,704	644,562	Yes [X] No []
7.	0	0	Yes [] No []
8.	0	0	Yes [] No []
9.	0	0	Yes [] No []
10.	0	0	Yes [] No []

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

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

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	80,619,476	0	80,619,476
2. Premiums and considerations (Line 15)	0	0	0
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	0	0	0
4. Funds held by or deposited with reinsured companies (Line 16.2)	0	0	0
5. Other assets	659,159	0	659,159
6. Net amount recoverable from reinsurers	0	1,044,704,000	1,044,704,000
7. Protected cell assets (Line 27)	0	0	0
8. Totals (Line 28)	81,278,635	1,044,704,000	1,125,982,635
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)	0	747,557,000	747,557,000
10. Taxes, expenses, and other obligations (Lines 4 through 8)	99,652	0	99,652
11. Unearned premiums (Line 9)	0	297,147,000	297,147,000
12. Advance premiums (Line 10)	0	0	0
13. Dividends declared and unpaid (Line 11.1 and 11.2)	0	0	0
14. Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	0	0	0
15. Funds held by company under reinsurance treaties (Line 13)	0	0	0
16. Amounts withheld or retained by company for account of others (Line 14)	0	0	0
17. Provision for reinsurance (Line 16)	0	0	0
18. Other liabilities	0	0	0
19. Total liabilities excluding protected cell business (Line 26)	99,652	1,044,704,000	1,044,803,652
20. Protected cell liabilities (Line 27)	0	0	0
21. Surplus as regards policyholders (Line 37)	81,178,983	XXX	81,178,983
22. Totals (Line 38)	81,278,635	1,044,704,000	1,125,982,635

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

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

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

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

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

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

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Direct and Assumed
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
				4	5	6	7	8	9			
1. Prior.....	XXX.....	XXX.....	XXX.....	4,554	4,554	1,049	1,049	1,405	1,405	0	0	XXX.....
2. 2014.....	528,526	528,526	0	211,429	211,429	25,923	25,923	28,113	28,113	0	0	XXX.....
3. 2015.....	544,947	544,947	0	261,335	261,335	29,180	29,180	31,018	31,018	0	0	XXX.....
4. 2016.....	549,848	549,848	0	223,602	223,602	30,465	30,465	29,982	29,982	0	0	XXX.....
5. 2017.....	564,037	564,037	0	229,098	229,098	28,224	28,224	29,922	29,922	0	0	XXX.....
6. 2018.....	574,759	574,759	0	239,561	239,561	28,987	28,987	29,477	29,477	0	0	XXX.....
7. 2019.....	560,861	560,861	0	240,896	240,896	23,821	23,821	27,940	27,940	0	0	XXX.....
8. 2020.....	551,407	551,407	0	214,802	214,802	14,763	14,763	27,184	27,184	0	0	XXX.....
9. 2021.....	560,543	560,543	0	211,435	211,435	11,026	11,026	27,362	27,362	0	0	XXX.....
10. 2022.....	607,836	607,836	0	266,166	266,166	8,612	8,612	27,187	27,187	0	0	XXX.....
11. 2023.....	644,159	644,159	0	182,967	182,967	3,002	3,002	23,930	23,930	0	0	XXX.....
12. Totals	XXX	XXX	XXX	2,285,846	2,285,846	205,052	205,052	283,519	283,519	0	0	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13	14	15	16	17	18	19	20					
1. Prior.....	24,545	24,545	17,963	17,963	1,925	1,925	8,883	8,883	632	632	0	0	XXX.....
2. 2014.....	3,310	3,310	2,765	2,765	208	208	2,080	2,080	50	50	0	0	XXX.....
3. 2015.....	7,525	7,525	3,470	3,470	629	629	2,103	2,103	100	100	0	0	XXX.....
4. 2016.....	7,951	7,951	4,015	4,015	2,959	2,959	1,849	1,849	151	151	0	0	XXX.....
5. 2017.....	19,272	19,272	5,379	5,379	1,670	1,670	3,443	3,443	235	235	0	0	XXX.....
6. 2018.....	27,444	27,444	8,719	8,719	3,653	3,653	3,960	3,960	361	361	0	0	XXX.....
7. 2019.....	23,241	23,241	10,824	10,824	3,039	3,039	6,088	6,088	486	486	0	0	XXX.....
8. 2020.....	26,518	26,518	14,097	14,097	3,691	3,691	7,623	7,623	693	693	0	0	XXX.....
9. 2021.....	46,237	46,237	22,003	22,003	7,034	7,034	12,469	12,469	1,116	1,116	0	0	XXX.....
10. 2022.....	78,316	78,316	39,530	39,530	6,874	6,874	19,339	19,339	2,093	2,093	0	0	XXX.....
11. 2023.....	90,675	90,675	121,025	121,025	4,004	4,004	28,387	28,387	4,902	4,902	0	0	XXX.....
12. Totals	355,035	355,035	249,790	249,790	35,687	35,687	96,225	96,225	10,820	10,820	0	0	XXX.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	XXX.....	0	0
2. 2014.....	273,877	273,877	0	51.8	51.8	0.0	0	0	0.0	0	0
3. 2015.....	335,360	335,360	0	61.5	61.5	0.0	0	0	0.0	0	0
4. 2016.....	300,974	300,974	0	54.7	54.7	0.0	0	0	0.0	0	0
5. 2017.....	317,243	317,243	0	56.2	56.2	0.0	0	0	0.0	0	0
6. 2018.....	342,163	342,163	0	59.5	59.5	0.0	0	0	0.0	0	0
7. 2019.....	336,336	336,336	0	60.0	60.0	0.0	0	0	0.0	0	0
8. 2020.....	309,373	309,373	0	56.1	56.1	0.0	0	0	0.0	0	0
9. 2021.....	338,682	338,682	0	60.4	60.4	0.0	0	0	0.0	0	0
10. 2022.....	448,118	448,118	0	73.7	73.7	0.0	0	0	0.0	0	0
11. 2023.....	458,892	458,892	0	71.2	71.2	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

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

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										DEVELOPMENT	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior.....												
2. 2014.....												
3. 2015.....	XXX											
4. 2016.....	XXX	XXX										
5. 2017.....	XXX	XXX	XXX									
6. 2018.....	XXX	XXX	XXX									
7. 2019.....	XXX	XXX	XXX	XXX								
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX
12. Totals												

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023			
1. Prior.....	000											XXX	XXX
2. 2014.....												XXX	XXX
3. 2015.....	XXX											XXX	XXX
4. 2016.....	XXX	XXX										XXX	XXX
5. 2017.....	XXX	XXX	XXX									XXX	XXX
6. 2018.....	XXX	XXX	XXX	XXX								XXX	XXX
7. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior.....										
2. 2014.....										
3. 2015.....	XXX									
4. 2016.....	XXX	XXX								
5. 2017.....	XXX	XXX	XXX							
6. 2018.....	XXX	XXX	XXX	XXX						
7. 2019.....	XXX	XXX	XXX	XXX	XXX	XXX				
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1A - HOMEOWNERS/FAROWNERS

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX.....	XXX.....	XXX.....	26.....	26.....	31.....	31.....	2.....	2.....	0.....	0.....	XXX.....
2. 2014.....	104,366.....	104,366.....	0.....	36,313.....	36,313.....	986.....	986.....	5,159.....	5,159.....	0.....	0.....	6,328.....
3. 2015.....	108,391.....	108,391.....	0.....	57,341.....	57,341.....	1,989.....	1,989.....	7,979.....	7,979.....	0.....	0.....	8,145.....
4. 2016.....	113,024.....	113,024.....	0.....	38,602.....	38,602.....	1,235.....	1,235.....	6,432.....	6,432.....	0.....	0.....	5,893.....
5. 2017.....	121,261.....	121,261.....	0.....	50,497.....	50,497.....	940.....	940.....	5,608.....	5,608.....	0.....	0.....	7,543.....
6. 2018.....	126,733.....	126,733.....	0.....	63,205.....	63,205.....	1,306.....	1,306.....	6,432.....	6,432.....	0.....	0.....	8,998.....
7. 2019.....	129,378.....	129,378.....	0.....	48,760.....	48,760.....	1,059.....	1,059.....	5,957.....	5,957.....	0.....	0.....	6,974.....
8. 2020.....	129,787.....	129,787.....	0.....	61,823.....	61,823.....	954.....	954.....	6,626.....	6,626.....	0.....	0.....	8,045.....
9. 2021.....	132,500.....	132,500.....	0.....	54,850.....	54,850.....	923.....	923.....	6,509.....	6,509.....	0.....	0.....	6,916.....
10. 2022.....	155,875.....	155,875.....	0.....	93,009.....	93,009.....	1,329.....	1,329.....	8,260.....	8,260.....	0.....	0.....	8,721.....
11. 2023.....	180,134.....	180,134.....	0.....	105,527.....	105,527.....	1,017.....	1,017.....	9,016.....	9,016.....	0.....	0.....	10,043.....
12. Totals.....	XXX.....	XXX.....	XXX.....	609,954.....	609,954.....	11,769.....	11,769.....	67,980.....	67,980.....	0.....	0.....	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded			
1. Prior.....	266.....	266.....	(213).....	(213).....	87.....	87.....	7.....	7.....	6.....	6.....	0.....	0.....	4.....
2. 2014.....	2.....	2.....	4.....	4.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....
3. 2015.....	1.....	1.....	12.....	12.....	27.....	27.....	4.....	4.....	3.....	3.....	0.....	0.....	2.....
4. 2016.....	147.....	147.....	21.....	21.....	0.....	0.....	11.....	11.....	3.....	3.....	0.....	0.....	2.....
5. 2017.....	8.....	8.....	1.....	1.....	0.....	0.....	23.....	23.....	3.....	3.....	0.....	0.....	2.....
6. 2018.....	285.....	285.....	5.....	5.....	18.....	18.....	24.....	24.....	7.....	7.....	0.....	0.....	5.....
7. 2019.....	2,004.....	2,004.....	55.....	55.....	191.....	191.....	16.....	16.....	21.....	21.....	0.....	0.....	15.....
8. 2020.....	3,409.....	3,409.....	460.....	460.....	129.....	129.....	92.....	92.....	25.....	25.....	0.....	0.....	18.....
9. 2021.....	2,358.....	2,358.....	905.....	905.....	119.....	119.....	247.....	247.....	42.....	42.....	0.....	0.....	30.....
10. 2022.....	7,656.....	7,656.....	1,633.....	1,633.....	197.....	197.....	543.....	543.....	146.....	146.....	0.....	0.....	105.....
11. 2023.....	15,575.....	15,575.....	32,667.....	32,667.....	71.....	71.....	1,029.....	1,029.....	825.....	825.....	0.....	0.....	592.....
12. Totals.....	31,711.....	31,711.....	35,550.....	35,550.....	839.....	839.....	1,996.....	1,996.....	1,080.....	1,080.....	0.....	0.....	775.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....
2. 2014.....	42,465.....	42,465.....	0.....	40.7.....	40.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2015.....	67,356.....	67,356.....	0.....	62.1.....	62.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2016.....	46,450.....	46,450.....	0.....	41.1.....	41.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2017.....	57,080.....	57,080.....	0.....	47.1.....	47.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2018.....	71,282.....	71,282.....	0.....	56.2.....	56.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2019.....	58,063.....	58,063.....	0.....	44.9.....	44.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2020.....	73,518.....	73,518.....	0.....	56.6.....	56.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2021.....	65,954.....	65,954.....	0.....	49.8.....	49.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2022.....	112,774.....	112,774.....	0.....	72.3.....	72.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2023.....	165,728.....	165,728.....	0.....	92.0.....	92.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
12. Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL
(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX.....	XXX.....	XXX.....	22.....	22.....	1.....	1.....	1.....	1.....	0.....	0.....	XXX.....
2. 2014.....	4,987.....	4,987.....	0.....	2,115.....	2,115.....	74.....	74.....	303.....	303.....	0.....	0.....	445.....
3. 2015.....	3,826.....	3,826.....	0.....	1,684.....	1,684.....	86.....	86.....	239.....	239.....	0.....	0.....	405.....
4. 2016.....	3,074.....	3,074.....	0.....	2,670.....	2,670.....	97.....	97.....	200.....	200.....	0.....	0.....	316.....
5. 2017.....	2,487.....	2,487.....	0.....	1,690.....	1,690.....	123.....	123.....	163.....	163.....	0.....	0.....	238.....
6. 2018.....	2,086.....	2,086.....	0.....	1,052.....	1,052.....	52.....	52.....	118.....	118.....	0.....	0.....	176.....
7. 2019.....	1,763.....	1,763.....	0.....	770.....	770.....	11.....	11.....	88.....	88.....	0.....	0.....	123.....
8. 2020.....	1,419.....	1,419.....	0.....	474.....	474.....	16.....	16.....	69.....	69.....	0.....	0.....	78.....
9. 2021.....	1,148.....	1,148.....	0.....	343.....	343.....	2.....	2.....	64.....	64.....	0.....	0.....	69.....
10. 2022.....	913.....	913.....	0.....	211.....	211.....	6.....	6.....	40.....	40.....	0.....	0.....	55.....
11. 2023.....	365.....	365.....	0.....	27.....	27.....	0.....	0.....	14.....	14.....	0.....	0.....	17.....
12. Totals.....	XXX.....	XXX.....	XXX.....	11,058.....	11,058.....	469.....	469.....	1,299.....	1,299.....	0.....	0.....	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded			
1. Prior.....	51.....	51.....	7.....	7.....	0.....	0.....	1.....	1.....	1.....	1.....	0.....	0.....	2.....
2. 2014.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
3. 2015.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
4. 2016.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
5. 2017.....	850.....	850.....	6.....	6.....	34.....	34.....	1.....	1.....	1.....	1.....	0.....	0.....	1.....
6. 2018.....	300.....	300.....	11.....	11.....	4.....	4.....	2.....	2.....	1.....	1.....	0.....	0.....	1.....
7. 2019.....	0.....	0.....	17.....	17.....	0.....	0.....	5.....	5.....	0.....	0.....	0.....	0.....	0.....
8. 2020.....	1.....	1.....	32.....	32.....	0.....	0.....	9.....	9.....	1.....	1.....	0.....	0.....	1.....
9. 2021.....	9.....	9.....	57.....	57.....	0.....	0.....	15.....	15.....	1.....	1.....	0.....	0.....	1.....
10. 2022.....	149.....	149.....	101.....	101.....	0.....	0.....	23.....	23.....	5.....	5.....	0.....	0.....	8.....
11. 2023.....	31.....	31.....	84.....	84.....	0.....	0.....	11.....	11.....	2.....	2.....	0.....	0.....	3.....
12. Totals.....	1,390.....	1,390.....	317.....	317.....	39.....	39.....	68.....	68.....	11.....	11.....	0.....	0.....	17.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount			
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid		
1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....		
2. 2014.....	2,493.....	2,493.....	0.....	50.0.....	50.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
3. 2015.....	2,010.....	2,010.....	0.....	52.5.....	52.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
4. 2016.....	2,969.....	2,969.....	0.....	96.6.....	96.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
5. 2017.....	2,867.....	2,867.....	0.....	115.3.....	115.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
6. 2018.....	1,539.....	1,539.....	0.....	73.8.....	73.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
7. 2019.....	890.....	890.....	0.....	50.5.....	50.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
8. 2020.....	601.....	601.....	0.....	42.4.....	42.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
9. 2021.....	491.....	491.....	0.....	42.8.....	42.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
10. 2022.....	536.....	536.....	0.....	58.7.....	58.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
11. 2023.....	169.....	169.....	0.....	46.4.....	46.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....		
12. Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....		

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL
(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
	1. Prior.....	XXX.....	XXX.....	XXX.....	18.....	18.....	9.....	9.....	0.....			
2. 2014.....	39,297.....	39,297.....	0.....	22,614.....	22,614.....	2,061.....	2,061.....	2,073.....	2,073.....	0.....	0.....	3,070.....
3. 2015.....	36,468.....	36,468.....	0.....	18,308.....	18,308.....	1,779.....	1,779.....	1,743.....	1,743.....	0.....	0.....	2,619.....
4. 2016.....	31,538.....	31,538.....	0.....	26,272.....	26,272.....	3,011.....	3,011.....	1,585.....	1,585.....	0.....	0.....	2,240.....
5. 2017.....	28,861.....	28,861.....	0.....	13,885.....	13,885.....	1,348.....	1,348.....	1,453.....	1,453.....	0.....	0.....	1,893.....
6. 2018.....	27,326.....	27,326.....	0.....	11,265.....	11,265.....	1,055.....	1,055.....	1,263.....	1,263.....	0.....	0.....	1,694.....
7. 2019.....	22,894.....	22,894.....	0.....	9,811.....	9,811.....	1,060.....	1,060.....	1,100.....	1,100.....	0.....	0.....	1,348.....
8. 2020.....	20,135.....	20,135.....	0.....	5,601.....	5,601.....	365.....	365.....	743.....	743.....	0.....	0.....	677.....
9. 2021.....	18,356.....	18,356.....	0.....	2,950.....	2,950.....	236.....	236.....	725.....	725.....	0.....	0.....	650.....
10. 2022.....	17,469.....	17,469.....	0.....	3,942.....	3,942.....	108.....	108.....	529.....	529.....	0.....	0.....	516.....
11. 2023.....	15,645.....	15,645.....	0.....	1,597.....	1,597.....	18.....	18.....	415.....	415.....	0.....	0.....	440.....
12. Totals.....	XXX.....	XXX.....	XXX.....	116,262.....	116,262.....	11,049.....	11,049.....	11,629.....	11,629.....	0.....	0.....	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
	1. Prior.....	1,162.....	1,162.....	255.....	255.....	5.....	5.....	64.....	64.....	7.....			
2. 2014.....	5.....	5.....	101.....	101.....	0.....	0.....	4.....	4.....	0.....	0.....	0.....	0.....	0.....
3. 2015.....	1,461.....	1,461.....	136.....	136.....	119.....	119.....	20.....	20.....	4.....	4.....	0.....	0.....	3.....
4. 2016.....	5.....	5.....	234.....	234.....	10.....	10.....	78.....	78.....	1.....	1.....	0.....	0.....	1.....
5. 2017.....	1,412.....	1,412.....	257.....	257.....	152.....	152.....	97.....	97.....	4.....	4.....	0.....	0.....	3.....
6. 2018.....	1,016.....	1,016.....	444.....	444.....	24.....	24.....	69.....	69.....	5.....	5.....	0.....	0.....	4.....
7. 2019.....	2,441.....	2,441.....	807.....	807.....	188.....	188.....	184.....	184.....	13.....	13.....	0.....	0.....	10.....
8. 2020.....	1,503.....	1,503.....	1,222.....	1,222.....	94.....	94.....	269.....	269.....	15.....	15.....	0.....	0.....	11.....
9. 2021.....	2,379.....	2,379.....	1,971.....	1,971.....	84.....	84.....	517.....	517.....	36.....	36.....	0.....	0.....	27.....
10. 2022.....	1,613.....	1,613.....	2,861.....	2,861.....	51.....	51.....	713.....	713.....	40.....	40.....	0.....	0.....	30.....
11. 2023.....	1,296.....	1,296.....	4,463.....	4,463.....	6.....	6.....	894.....	894.....	155.....	155.....	0.....	0.....	117.....
12. Totals.....	14,295.....	14,295.....	12,752.....	12,752.....	735.....	735.....	2,909.....	2,909.....	280.....	280.....	0.....	0.....	211.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
	1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....		0.....	XXX.....
2. 2014.....	26,859.....	26,859.....	0.....	68.3.....	68.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2015.....	23,570.....	23,570.....	0.....	64.6.....	64.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2016.....	31,195.....	31,195.....	0.....	98.9.....	98.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2017.....	18,608.....	18,608.....	0.....	64.5.....	64.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2018.....	15,142.....	15,142.....	0.....	55.4.....	55.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2019.....	15,604.....	15,604.....	0.....	68.2.....	68.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2020.....	9,812.....	9,812.....	0.....	48.7.....	48.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2021.....	8,898.....	8,898.....	0.....	48.5.....	48.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2022.....	9,857.....	9,857.....	0.....	56.4.....	56.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2023.....	8,845.....	8,845.....	0.....	56.5.....	56.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
12. Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....

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

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

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						12 Number of Claims Reported Direct and Assumed		
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	1,204	1,204	135	135	19	19	0	0	XXX
2. 2014.....	52,819	52,819	0	18,747	18,747	1,748	1,748	3,960	3,960	0	0	3,830
3. 2015.....	57,523	57,523	0	16,515	16,515	1,885	1,885	4,315	4,315	0	0	4,114
4. 2016.....	58,946	58,946	0	19,989	19,989	1,914	1,914	4,566	4,566	0	0	4,047
5. 2017.....	66,982	66,982	0	23,669	23,669	2,545	2,545	4,705	4,705	0	0	4,415
6. 2018.....	72,623	72,623	0	23,066	23,066	2,829	2,829	4,798	4,798	0	0	5,034
7. 2019.....	67,489	67,489	0	21,348	21,348	2,764	2,764	4,648	4,648	0	0	4,568
8. 2020.....	62,670	62,670	0	14,968	14,968	1,980	1,980	3,732	3,732	0	0	3,302
9. 2021.....	62,211	62,211	0	14,541	14,541	1,903	1,903	3,996	3,996	0	0	3,735
10. 2022.....	69,175	69,175	0	14,262	14,262	1,393	1,393	3,796	3,796	0	0	3,695
11. 2023.....	72,508	72,508	0	4,946	4,946	369	369	3,388	3,388	0	0	3,159
12. Totals	XXX	XXX	XXX	173,257	173,257	19,466	19,466	41,924	41,924	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior.....	14,977	14,977	9,830	9,830	63	63	1,767	1,767	172	172	0	0	172
2. 2014.....	1,090	1,090	1,531	1,531	0	0	280	280	11	11	0	0	11
3. 2015.....	3,096	3,096	1,510	1,510	37	37	304	304	30	30	0	0	30
4. 2016.....	2,514	2,514	1,409	1,409	56	56	336	336	29	29	0	0	29
5. 2017.....	3,747	3,747	1,891	1,891	107	107	472	472	35	35	0	0	35
6. 2018.....	2,834	2,834	2,648	2,648	99	99	615	615	48	48	0	0	48
7. 2019.....	3,620	3,620	2,791	2,791	179	179	724	724	80	80	0	0	80
8. 2020.....	6,432	6,432	2,670	2,670	297	297	828	828	149	149	0	0	149
9. 2021.....	7,381	7,381	2,393	2,393	454	454	1,150	1,150	202	202	0	0	202
10. 2022.....	10,650	10,650	4,394	4,394	514	514	1,694	1,694	351	351	0	0	350
11. 2023.....	10,804	10,804	9,863	9,863	595	595	2,570	2,570	981	981	0	0	979
12. Totals	67,144	67,144	40,931	40,931	2,400	2,400	10,740	10,740	2,090	2,090	0	0	2,085

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2014.....	27,367	27,367	0	51.8	51.8	0.0	0	0	0.0	0	0
3. 2015.....	27,693	27,693	0	48.1	48.1	0.0	0	0	0.0	0	0
4. 2016.....	30,813	30,813	0	52.3	52.3	0.0	0	0	0.0	0	0
5. 2017.....	37,172	37,172	0	55.5	55.5	0.0	0	0	0.0	0	0
6. 2018.....	36,936	36,936	0	50.9	50.9	0.0	0	0	0.0	0	0
7. 2019.....	36,154	36,154	0	53.6	53.6	0.0	0	0	0.0	0	0
8. 2020.....	31,057	31,057	0	49.6	49.6	0.0	0	0	0.0	0	0
9. 2021.....	32,021	32,021	0	51.5	51.5	0.0	0	0	0.0	0	0
10. 2022.....	37,053	37,053	0	53.6	53.6	0.0	0	0	0.0	0	0
11. 2023.....	33,517	33,517	0	46.2	46.2	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL
(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX.....	XXX.....	XXX.....	2,263.....	2,263.....	662.....	662.....	1,305.....	1,305.....	0.....	0.....	XXX.....
2. 2014.....	272,548.....	272,548.....	0.....	107,789.....	107,789.....	16,981.....	16,981.....	11,915.....	11,915.....	0.....	0.....	9,783.....
3. 2015.....	280,578.....	280,578.....	0.....	144,659.....	144,659.....	19,790.....	19,790.....	12,585.....	12,585.....	0.....	0.....	9,386.....
4. 2016.....	284,074.....	284,074.....	0.....	115,060.....	115,060.....	20,973.....	20,973.....	13,097.....	13,097.....	0.....	0.....	9,258.....
5. 2017.....	287,144.....	287,144.....	0.....	122,347.....	122,347.....	20,214.....	20,214.....	14,169.....	14,169.....	0.....	0.....	9,788.....
6. 2018.....	289,271.....	289,271.....	0.....	115,945.....	115,945.....	16,673.....	16,673.....	13,583.....	13,583.....	0.....	0.....	9,307.....
7. 2019.....	286,110.....	286,110.....	0.....	134,023.....	134,023.....	16,230.....	16,230.....	13,176.....	13,176.....	0.....	0.....	7,958.....
8. 2020.....	286,790.....	286,790.....	0.....	103,746.....	103,746.....	10,112.....	10,112.....	13,664.....	13,664.....	0.....	0.....	8,513.....
9. 2021.....	297,349.....	297,349.....	0.....	124,558.....	124,558.....	7,153.....	7,153.....	13,959.....	13,959.....	0.....	0.....	6,842.....
10. 2022.....	315,161.....	315,161.....	0.....	136,519.....	136,519.....	5,243.....	5,243.....	12,842.....	12,842.....	0.....	0.....	6,061.....
11. 2023.....	326,414.....	326,414.....	0.....	61,889.....	61,889.....	1,406.....	1,406.....	9,844.....	9,844.....	0.....	0.....	4,326.....
12. Totals.....	XXX.....	XXX.....	XXX.....	1,168,799.....	1,168,799.....	135,439.....	135,439.....	130,140.....	130,140.....	0.....	0.....	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior.....	7,078.....	7,078.....	6,667.....	6,667.....	1,709.....	1,709.....	5,642.....	5,642.....	227.....	227.....	0.....	0.....	102.....
2. 2014.....	1,982.....	1,982.....	802.....	802.....	207.....	207.....	1,414.....	1,414.....	24.....	24.....	0.....	0.....	11.....
3. 2015.....	2,756.....	2,756.....	1,472.....	1,472.....	419.....	419.....	1,600.....	1,600.....	58.....	58.....	0.....	0.....	26.....
4. 2016.....	5,058.....	5,058.....	1,880.....	1,880.....	2,079.....	2,079.....	1,163.....	1,163.....	107.....	107.....	0.....	0.....	48.....
5. 2017.....	12,566.....	12,566.....	2,687.....	2,687.....	1,287.....	1,287.....	2,314.....	2,314.....	151.....	151.....	0.....	0.....	68.....
6. 2018.....	21,071.....	21,071.....	4,625.....	4,625.....	3,366.....	3,366.....	2,388.....	2,388.....	271.....	271.....	0.....	0.....	122.....
7. 2019.....	12,897.....	12,897.....	5,947.....	5,947.....	2,044.....	2,044.....	4,286.....	4,286.....	282.....	282.....	0.....	0.....	127.....
8. 2020.....	14,617.....	14,617.....	8,327.....	8,327.....	2,997.....	2,997.....	5,187.....	5,187.....	444.....	444.....	0.....	0.....	200.....
9. 2021.....	32,765.....	32,765.....	14,395.....	14,395.....	6,066.....	6,066.....	8,767.....	8,767.....	747.....	747.....	0.....	0.....	336.....
10. 2022.....	51,610.....	51,610.....	26,699.....	26,699.....	5,292.....	5,292.....	14,249.....	14,249.....	1,305.....	1,305.....	0.....	0.....	587.....
11. 2023.....	59,387.....	59,387.....	66,038.....	66,038.....	3,023.....	3,023.....	20,450.....	20,450.....	2,540.....	2,540.....	0.....	0.....	1,143.....
12. Totals.....	221,787.....	221,787.....	139,541.....	139,541.....	28,488.....	28,488.....	67,461.....	67,461.....	6,156.....	6,156.....	0.....	0.....	2,770.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
2. 2014.....	141,114.....	141,114.....	0.....	51.8.....	51.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2015.....	183,338.....	183,338.....	0.....	65.3.....	65.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2016.....	159,418.....	159,418.....	0.....	56.1.....	56.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2017.....	175,736.....	175,736.....	0.....	61.2.....	61.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2018.....	177,924.....	177,924.....	0.....	61.5.....	61.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2019.....	188,886.....	188,886.....	0.....	66.0.....	66.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2020.....	159,094.....	159,094.....	0.....	55.5.....	55.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2021.....	208,411.....	208,411.....	0.....	70.1.....	70.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2022.....	253,760.....	253,760.....	0.....	80.5.....	80.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2023.....	224,577.....	224,577.....	0.....	68.8.....	68.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
12. Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS),
BOILER AND MACHINERY)

(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Direct and Assumed
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	Direct and Assumed	Ceded	Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2014	583	583	0	113	113	0	0	9	9	0	0	XXX
3. 2015	592	592	0	22	22	0	0	8	8	0	0	XXX
4. 2016	600	600	0	133	133	0	0	22	22	0	0	XXX
5. 2017	666	666	0	169	169	0	0	11	11	0	0	XXX
6. 2018	825	825	0	172	172	0	0	15	15	0	0	XXX
7. 2019	910	910	0	259	259	0	0	20	20	0	0	XXX
8. 2020	1,061	1,061	0	218	218	0	0	24	24	0	0	XXX
9. 2021	1,042	1,042	0	52	52	0	0	16	16	0	0	XXX
10. 2022	1,025	1,025	0	42	42	0	0	8	8	0	0	XXX
11. 2023	996	996	0	232	232	0	0	15	15	0	0	XXX
12. Totals	XXX	XXX	XXX	1,412	1,412	0	0	147	147	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded			
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2014	122	122	0	20.8	20.8	0.0	0	0	0.0	0	0
3. 2015	30	30	0	5.1	5.1	0.0	0	0	0.0	0	0
4. 2016	154	154	0	25.8	25.8	0.0	0	0	0.0	0	0
5. 2017	180	180	0	27.0	27.0	0.0	0	0	0.0	0	0
6. 2018	187	187	0	22.7	22.7	0.0	0	0	0.0	0	0
7. 2019	279	279	0	30.7	30.7	0.0	0	0	0.0	0	0
8. 2020	241	241	0	22.7	22.7	0.0	0	0	0.0	0	0
9. 2021	68	68	0	6.5	6.5	0.0	0	0	0.0	0	0
10. 2022	50	50	0	4.9	4.9	0.0	0	0	0.0	0	0
11. 2023	247	247	0	24.8	24.8	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE
(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
	1. Prior.....	XXX.....	XXX.....	XXX.....	1,000.....	1,000.....	29.....	29.....	58.....			
2. 2014.....	14,052.....	14,052.....	0.....	6,346.....	6,346.....	2,547.....	2,547.....	1,491.....	1,491.....	0.....	0.....	1,008.....
3. 2015.....	15,616.....	15,616.....	0.....	7,244.....	7,244.....	2,972.....	2,972.....	1,309.....	1,309.....	0.....	0.....	935.....
4. 2016.....	16,322.....	16,322.....	0.....	6,510.....	6,510.....	2,812.....	2,812.....	1,748.....	1,748.....	0.....	0.....	1,103.....
5. 2017.....	15,476.....	15,476.....	0.....	4,320.....	4,320.....	2,004.....	2,004.....	1,762.....	1,762.....	0.....	0.....	907.....
6. 2018.....	14,077.....	14,077.....	0.....	5,443.....	5,443.....	1,906.....	1,906.....	1,460.....	1,460.....	0.....	0.....	709.....
7. 2019.....	12,556.....	12,556.....	0.....	5,312.....	5,312.....	2,045.....	2,045.....	1,243.....	1,243.....	0.....	0.....	551.....
8. 2020.....	10,895.....	10,895.....	0.....	2,694.....	2,694.....	701.....	701.....	940.....	940.....	0.....	0.....	322.....
9. 2021.....	10,260.....	10,260.....	0.....	3,212.....	3,212.....	468.....	468.....	838.....	838.....	0.....	0.....	279.....
10. 2022.....	11,262.....	11,262.....	0.....	792.....	792.....	243.....	243.....	637.....	637.....	0.....	0.....	224.....
11. 2023.....	11,504.....	11,504.....	0.....	125.....	125.....	2.....	2.....	399.....	399.....	0.....	0.....	126.....
12. Totals.....	XXX.....	XXX.....	XXX.....	42,999.....	42,999.....	15,729.....	15,729.....	11,885.....	11,885.....	0.....	0.....	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
	1. Prior.....	669.....	669.....	1,215.....	1,215.....	62.....	62.....	1,220.....	1,220.....	160.....			
2. 2014.....	0.....	0.....	280.....	280.....	0.....	0.....	317.....	317.....	0.....	0.....	0.....	0.....	0.....
3. 2015.....	10.....	10.....	294.....	294.....	7.....	7.....	151.....	151.....	3.....	3.....	0.....	0.....	1.....
4. 2016.....	225.....	225.....	371.....	371.....	814.....	814.....	212.....	212.....	10.....	10.....	0.....	0.....	3.....
5. 2017.....	632.....	632.....	463.....	463.....	53.....	53.....	441.....	441.....	22.....	22.....	0.....	0.....	7.....
6. 2018.....	1,936.....	1,936.....	834.....	834.....	141.....	141.....	688.....	688.....	29.....	29.....	0.....	0.....	9.....
7. 2019.....	2,076.....	2,076.....	983.....	983.....	286.....	286.....	681.....	681.....	58.....	58.....	0.....	0.....	18.....
8. 2020.....	517.....	517.....	1,115.....	1,115.....	131.....	131.....	948.....	948.....	29.....	29.....	0.....	0.....	9.....
9. 2021.....	1,129.....	1,129.....	1,751.....	1,751.....	310.....	310.....	1,365.....	1,365.....	64.....	64.....	0.....	0.....	20.....
10. 2022.....	2,507.....	2,507.....	2,929.....	2,929.....	719.....	719.....	1,542.....	1,542.....	151.....	151.....	0.....	0.....	47.....
11. 2023.....	782.....	782.....	4,058.....	4,058.....	95.....	95.....	2,363.....	2,363.....	208.....	208.....	0.....	0.....	65.....
12. Totals.....	10,483.....	10,483.....	14,293.....	14,293.....	2,620.....	2,620.....	9,929.....	9,929.....	734.....	734.....	0.....	0.....	229.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
	1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....		0.....	XXX.....
2. 2014.....	10,980.....	10,980.....	0.....	78.1.....	78.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2015.....	11,991.....	11,991.....	0.....	76.8.....	76.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2016.....	12,702.....	12,702.....	0.....	77.8.....	77.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2017.....	9,697.....	9,697.....	0.....	62.7.....	62.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2018.....	12,437.....	12,437.....	0.....	88.4.....	88.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2019.....	12,685.....	12,685.....	0.....	101.0.....	101.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2020.....	7,074.....	7,074.....	0.....	64.9.....	64.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2021.....	9,139.....	9,139.....	0.....	89.1.....	89.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2022.....	9,520.....	9,520.....	0.....	84.5.....	84.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2023.....	8,032.....	8,032.....	0.....	69.8.....	69.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
12. Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE
(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2014.....	424	424	0	162	162	315	315	15	15	0	0	8
3. 2015.....	643	643	0	342	342	233	233	33	33	0	0	19
4. 2016.....	1,039	1,039	0	76	76	74	74	25	25	0	0	12
5. 2017.....	613	613	0	231	231	169	169	31	31	0	0	14
6. 2018.....	543	543	0	392	392	159	159	23	23	0	0	10
7. 2019.....	513	513	0	410	410	77	77	24	24	0	0	9
8. 2020.....	624	624	0	101	101	115	115	41	41	0	0	17
9. 2021.....	551	551	0	0	0	101	101	27	27	0	0	10
10. 2022.....	683	683	0	37	37	25	25	38	38	0	0	15
11. 2023.....	876	876	0	32	32	65	65	52	52	0	0	21
12. Totals	XXX	XXX	XXX	1,782	1,782	1,333	1,333	310	310	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21 Direct and Assumed	22 Ceded			
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded					
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2014.....	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015.....	200	200	1	1	20	20	0	0	2	2	0	0	1
4. 2016.....	0	0	3	3	0	0	2	2	2	2	0	0	1
5. 2017.....	0	0	4	4	0	0	1	1	0	0	0	0	0
6. 2018.....	0	0	8	8	0	0	2	2	0	0	0	0	0
7. 2019.....	0	0	9	9	0	0	4	4	0	0	0	0	0
8. 2020.....	10	10	19	19	20	20	6	6	7	7	0	0	4
9. 2021.....	0	0	47	47	0	0	20	20	0	0	0	0	0
10. 2022.....	117	117	104	104	41	41	54	54	7	7	0	0	4
11. 2023.....	567	567	202	202	146	146	107	107	18	18	0	0	10
12. Totals	894	894	397	397	228	228	196	196	36	36	0	0	20

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
2. 2014.....	492	492	0	116.1	116.1	0.0	0	0	0.0	0	0
3. 2015.....	831	831	0	129.1	129.1	0.0	0	0	0.0	0	0
4. 2016.....	182	182	0	17.5	17.5	0.0	0	0	0.0	0	0
5. 2017.....	436	436	0	71.0	71.0	0.0	0	0	0.0	0	0
6. 2018.....	584	584	0	107.5	107.5	0.0	0	0	0.0	0	0
7. 2019.....	523	523	0	102.0	102.0	0.0	0	0	0.0	0	0
8. 2020.....	320	320	0	51.2	51.2	0.0	0	0	0.0	0	0
9. 2021.....	195	195	0	35.4	35.4	0.0	0	0	0.0	0	0
10. 2022.....	424	424	0	62.1	62.1	0.0	0	0	0.0	0	0
11. 2023.....	1,187	1,187	0	135.5	135.5	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 11 - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE,
EARTHQUAKE, BURGLARY AND THEFT)
(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						12 Number of Claims Reported Direct and Assumed		
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)
				4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded			
1. Prior	XXX	XXX	XXX	910	910	112	112	6	6	0	0	XXX
2. 2022	24,657	24,657	0	13,041	13,041	251	251	326	326	0	0	XXX
3. 2023	25,450	25,450	0	5,544	5,544	109	109	310	310	0	0	XXX
4. Totals	XXX	XXX	XXX	19,495	19,495	472	472	642	642	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		Adjusting and Other Unpaid				
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded			
1. Prior	189	189	150	150	0	0	47	47	6	6	0	0	3
2. 2022	3,950	3,950	132	132	0	0	53	53	21	21	0	0	10
3. 2023	1,839	1,839	1,946	1,946	0	0	115	115	64	64	0	0	27
4. Totals	5,978	5,978	2,227	2,227	0	0	215	215	90	90	0	0	40

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2022	17,775	17,775	0	72.1	72.1	0.0	0	0	0.0	0	0
3. 2023	9,927	9,927	0	39.0	39.0	0.0	0	0	0.0	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE
(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12 Number of Claims Reported Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX.....	XXX.....	XXX.....	(8).....	(8).....	1.....	1.....	1.....	1.....	0.....	0.....	XXX.....
2. 2022.....	7,152.....	7,152.....	0.....	3,917.....	3,917.....	1.....	1.....	455.....	455.....	0.....	0.....	1,100.....
3. 2023.....	5,774.....	5,774.....	0.....	2,980.....	2,980.....	0.....	0.....	364.....	364.....	0.....	0.....	793.....
4. Totals.....	XXX.....	XXX.....	XXX.....	6,890.....	6,890.....	2.....	2.....	821.....	821.....	0.....	0.....	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		Adjusting and Other Unpaid				
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded			
1. Prior.....	1.....	1.....	30.....	30.....	0.....	0.....	4.....	4.....	0.....	0.....	0.....	0.....	0.....
2. 2022.....	3.....	3.....	(39).....	(39).....	0.....	0.....	6.....	6.....	1.....	1.....	0.....	0.....	1.....
3. 2023.....	149.....	149.....	477.....	477.....	0.....	0.....	9.....	9.....	34.....	34.....	0.....	0.....	59.....
4. Totals.....	153.....	153.....	468.....	468.....	0.....	0.....	19.....	19.....	34.....	34.....	0.....	0.....	60.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
	1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....		0.....	XXX.....
2. 2022.....	4,344.....	4,344.....	0.....	60.7.....	60.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2023.....	4,013.....	4,013.....	0.....	69.5.....	69.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1K - FIDELITY/SURETY
(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12 Number of Claims Reported Direct and Assumed	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10 Salvage and Subrogation Received		11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
1. Prior.....	XXX	XXX	XXX	910	910	41	41	39	39	0	0	XXX
2. 2022.....	985	985	0	331	331	0	0	117	117	0	0	XXX
3. 2023.....	745	745	0	67	67	0	0	82	82	0	0	XXX
4. Totals	XXX	XXX	XXX	1,307	1,307	41	41	238	238	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		Adjusting and Other Unpaid				
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded			
1. Prior.....	230	230	141	141	23	23	85	85	74	74	0	0	5
2. 2022.....	21	21	22	22	0	0	10	10	30	30	0	0	2
3. 2023.....	136	136	68	68	0	0	10	10	44	44	0	0	3
4. Totals	387	387	231	231	23	23	104	104	148	148	0	0	10

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense		35 Losses Unpaid	36 Loss Expenses Unpaid
	1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	0		0	XXX
2. 2022.....	530	530	0	53.8	53.8	0.0	0	0	0.0	0	0
3. 2023.....	407	407	0	54.6	54.6	0.0	0	0	0.0	0	0
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

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

N O N E

Schedule P - Part 1M - International

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE
(\$000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments						10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	12 Number of Claims Reported Direct and Assumed
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
				4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded			
	1. Prior.....	XXX.....	XXX.....	XXX.....	28.....	28.....	182.....	182.....	15.....			
2. 2014.....	4,122.....	4,122.....	0.....	973.....	973.....	850.....	850.....	191.....	191.....	0.....	0.....	97.....
3. 2015.....	4,188.....	4,188.....	0.....	178.....	178.....	231.....	231.....	183.....	183.....	0.....	0.....	118.....
4. 2016.....	4,152.....	4,152.....	0.....	1,203.....	1,203.....	137.....	137.....	214.....	214.....	0.....	0.....	189.....
5. 2017.....	4,200.....	4,200.....	0.....	2,290.....	2,290.....	668.....	668.....	233.....	233.....	0.....	0.....	140.....
6. 2018.....	4,261.....	4,261.....	0.....	746.....	746.....	4,763.....	4,763.....	230.....	230.....	0.....	0.....	127.....
7. 2019.....	4,303.....	4,303.....	0.....	1,106.....	1,106.....	114.....	114.....	294.....	294.....	0.....	0.....	127.....
8. 2020.....	3,895.....	3,895.....	0.....	165.....	165.....	117.....	117.....	178.....	178.....	0.....	0.....	51.....
9. 2021.....	3,608.....	3,608.....	0.....	103.....	103.....	20.....	20.....	209.....	209.....	0.....	0.....	51.....
10. 2022.....	3,479.....	3,479.....	0.....	64.....	64.....	12.....	12.....	137.....	137.....	0.....	0.....	39.....
11. 2023.....	3,746.....	3,746.....	0.....	1.....	1.....	16.....	16.....	30.....	30.....	0.....	0.....	10.....
12. Totals.....	XXX.....	XXX.....	XXX.....	6,855.....	6,855.....	7,110.....	7,110.....	1,915.....	1,915.....	0.....	0.....	XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23 Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25 Number of Claims Outstanding Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded			
1. Prior.....	342.....	342.....	121.....	121.....	0.....	0.....	123.....	123.....	59.....	59.....	0.....	0.....	14.....
2. 2014.....	0.....	0.....	42.....	42.....	0.....	0.....	62.....	62.....	0.....	0.....	0.....	0.....	0.....
3. 2015.....	0.....	0.....	39.....	39.....	0.....	0.....	20.....	20.....	0.....	0.....	0.....	0.....	0.....
4. 2016.....	0.....	0.....	58.....	58.....	0.....	0.....	46.....	46.....	0.....	0.....	0.....	0.....	0.....
5. 2017.....	51.....	51.....	67.....	67.....	15.....	15.....	86.....	86.....	4.....	4.....	0.....	0.....	1.....
6. 2018.....	0.....	0.....	141.....	141.....	0.....	0.....	166.....	166.....	0.....	0.....	0.....	0.....	0.....
7. 2019.....	201.....	201.....	186.....	186.....	149.....	149.....	178.....	178.....	17.....	17.....	0.....	0.....	4.....
8. 2020.....	25.....	25.....	224.....	224.....	23.....	23.....	269.....	269.....	8.....	8.....	0.....	0.....	2.....
9. 2021.....	43.....	43.....	353.....	353.....	0.....	0.....	355.....	355.....	4.....	4.....	0.....	0.....	1.....
10. 2022.....	41.....	41.....	693.....	693.....	60.....	60.....	453.....	453.....	38.....	38.....	0.....	0.....	9.....
11. 2023.....	110.....	110.....	1,160.....	1,160.....	68.....	68.....	829.....	829.....	30.....	30.....	0.....	0.....	7.....
12. Totals.....	813.....	813.....	3,082.....	3,082.....	315.....	315.....	2,588.....	2,588.....	161.....	161.....	0.....	0.....	38.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred / Premiums Earned)			Nontabular Discount		34 Inter-Company Pooling Participation Percentage	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
	1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....		0.....	XXX.....
2. 2014.....	2,118.....	2,118.....	0.....	51.4.....	51.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2015.....	651.....	651.....	0.....	15.5.....	15.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2016.....	1,658.....	1,658.....	0.....	39.9.....	39.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2017.....	3,414.....	3,414.....	0.....	81.3.....	81.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2018.....	6,045.....	6,045.....	0.....	141.9.....	141.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2019.....	2,246.....	2,246.....	0.....	52.2.....	52.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2020.....	1,010.....	1,010.....	0.....	25.9.....	25.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2021.....	1,089.....	1,089.....	0.....	30.2.....	30.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2022.....	1,498.....	1,498.....	0.....	43.0.....	43.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2023.....	2,243.....	2,243.....	0.....	59.9.....	59.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
12. Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	XXX.....	0.....	0.....

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

N O N E

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

N O N E

Schedule P - Part 1T - Warranty

N O N E

Schedule P - Part 2A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 2E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 2I - Special Property

N O N E

Schedule P - Part 2J - Auto Physical Damage

NONE

Schedule P - Part 2K - Fidelity/Surety

NONE

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

NONE

Schedule P - Part 2M - International

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule P - Part 2T - Warranty

NONE

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

SCHEDULE P - PART 3A - HOMEOWNERS/FAROWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment	
	1	2	3	4	5	6	7	8	9	10			
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023			
1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	219.....	0.....
2. 2014.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,652.....	1,676.....
3. 2015.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,240.....	1,903.....
4. 2016.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,157.....	1,734.....
5. 2017.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	5,372.....	2,169.....
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,538.....	2,455.....
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	4,969.....	1,990.....
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	5,811.....	2,216.....
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	4,850.....	2,036.....
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	6,379.....	2,237.....
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	7,139.....	2,312.....

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

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	101.....	0.....
2. 2014.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	293.....	152.....
3. 2015.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	258.....	147.....
4. 2016.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	225.....	91.....
5. 2017.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	161.....	76.....
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	121.....	54.....
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	92.....	31.....
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	47.....	30.....
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	50.....	18.....
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	41.....	6.....
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	6.....	8.....

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

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	449.....	0.....
2. 2014.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,039.....	1,031.....
3. 2015.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,795.....	821.....
4. 2016.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,546.....	693.....
5. 2017.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,221.....	669.....
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,104.....	586.....
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	915.....	423.....
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	450.....	216.....
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	421.....	202.....
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	347.....	139.....
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	212.....	111.....

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

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	941.....	0.....
2. 2014.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,921.....	1,898.....
3. 2015.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,014.....	2,070.....
4. 2016.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,750.....	1,268.....
5. 2017.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	3,023.....	1,357.....
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	3,394.....	1,592.....
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	2,985.....	1,503.....
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	2,067.....	1,086.....
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	2,283.....	1,250.....
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	2,066.....	1,279.....
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	1,137.....	1,043.....

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,606.....	0.....
2. 2014.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	5,062.....	4,710.....
3. 2015.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,900.....	4,460.....
4. 2016.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,592.....	4,618.....
5. 2017.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,767.....	4,953.....
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,575.....	4,610.....
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	4,051.....	3,780.....
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	3,338.....	4,975.....
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	3,720.....	2,786.....
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	3,077.....	2,397.....
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	1,794.....	1,389.....

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

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment	
	1	2	3	4	5	6	7	8	9	10			
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023			
1. Prior.....	000												
2. 2014.....													
3. 2015.....	XXX												
4. 2016.....	XXX	XXX											
5. 2017.....	XXX	XXX	XXX										
6. 2018.....	XXX	XXX	XXX	XXX									
7. 2019.....	XXX	XXX	XXX	XXX	XXX								
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX							
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior.....	000												
2. 2014.....													
3. 2015.....	XXX												
4. 2016.....	XXX	XXX											
5. 2017.....	XXX	XXX	XXX										
6. 2018.....	XXX	XXX	XXX	XXX									
7. 2019.....	XXX	XXX	XXX	XXX	XXX								
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX							
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

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

1. Prior.....	000											XXX	XXX
2. 2014.....												XXX	XXX
3. 2015.....	XXX											XXX	XXX
4. 2016.....	XXX	XXX										XXX	XXX
5. 2017.....	XXX	XXX	XXX									XXX	XXX
6. 2018.....	XXX	XXX	XXX	XXX								XXX	XXX
7. 2019.....	XXX	XXX	XXX	XXX	XXX							XXX	XXX
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX						XXX	XXX
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

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

1. Prior.....	000	0	0	0	0	0	0	0	0	0	0	224	0
2. 2014.....	0	0	0	0	0	0	0	0	0	0	0	355	653
3. 2015.....	XXX	0	0	0	0	0	0	0	0	0	0	334	600
4. 2016.....	XXX	XXX	0	0	0	0	0	0	0	0	0	432	668
5. 2017.....	XXX	XXX	XXX	0	0	0	0	0	0	0	0	300	600
6. 2018.....	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	285	415
7. 2019.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	186	347
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	91	222
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	71	188
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	40	137
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	23	38

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

1. Prior.....	000	0	0	0	0	0	0	0	0	0	0	0	0
2. 2014.....	0	0	0	0	0	0	0	0	0	0	0	3	5
3. 2015.....	XXX	0	0	0	0	0	0	0	0	0	0	11	7
4. 2016.....	XXX	XXX	0	0	0	0	0	0	0	0	0	2	9
5. 2017.....	XXX	XXX	XXX	0	0	0	0	0	0	0	0	4	10
6. 2018.....	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	2	8
7. 2019.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	2	7
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	5	8
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	10
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	3	8
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	10

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE,
EARTHQUAKE, BURGLARY, AND THEFT)**

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023			
1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	0	0	0	0
2. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	840	259
3. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	573	161

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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

1. Prior.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	XXX	XXX
2. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior.....	000										XXX	XXX
2. 2014.....											XXX	XXX
3. 2015.....	XXX										XXX	XXX
4. 2016.....	XXX	XXX									XXX	XXX
5. 2017.....	XXX	XXX	XXX								XXX	XXX
6. 2018.....	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019.....	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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

**SCHEDULE P - PART 3N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY**

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior.....	000.....										XXX.....	XXX.....
2. 2014.....											XXX.....	XXX.....
3. 2015.....	XXX.....										XXX.....	XXX.....
4. 2016.....	XXX.....	XXX.....									XXX.....	XXX.....
5. 2017.....	XXX.....	XXX.....	XXX.....								XXX.....	XXX.....
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....							XXX.....	XXX.....
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						XXX.....	XXX.....
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					XXX.....	XXX.....
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				XXX.....	XXX.....
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....

NONE

**SCHEDULE P - PART 3O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY**

1. Prior.....	000.....										XXX.....	XXX.....
2. 2014.....											XXX.....	XXX.....
3. 2015.....	XXX.....										XXX.....	XXX.....
4. 2016.....	XXX.....	XXX.....									XXX.....	XXX.....
5. 2017.....	XXX.....	XXX.....	XXX.....								XXX.....	XXX.....
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....							XXX.....	XXX.....
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						XXX.....	XXX.....
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					XXX.....	XXX.....
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				XXX.....	XXX.....
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....

NONE

**SCHEDULE P - PART 3P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES**

1. Prior.....	000.....										XXX.....	XXX.....
2. 2014.....											XXX.....	XXX.....
3. 2015.....	XXX.....										XXX.....	XXX.....
4. 2016.....	XXX.....	XXX.....									XXX.....	XXX.....
5. 2017.....	XXX.....	XXX.....	XXX.....								XXX.....	XXX.....
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....							XXX.....	XXX.....
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						XXX.....	XXX.....
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					XXX.....	XXX.....
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				XXX.....	XXX.....
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....

NONE

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment	
	1	2	3	4	5	6	7	8	9	10			
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023			
1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	117	0
2. 2014.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	30	67
3. 2015.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	33	85
4. 2016.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	43	146
5. 2017.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	39	100
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	33	94
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	39	84
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	22	27
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	18	32
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	11	19
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	1	2

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

1. Prior.....	000.....												
2. 2014.....													
3. 2015.....	XXX.....												
4. 2016.....	XXX.....	XXX.....											
5. 2017.....	XXX.....	XXX.....	XXX.....										
6. 2018.....	XXX.....	XXX.....	XXX.....	XXX.....									
7. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....								
8. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....							
9. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						
10. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
11. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				

NONE

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

1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
2. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
3. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
2. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
3. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....

NONE

Schedule P - Part 4A - Homeowners/Farmowners

NONE

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

NONE

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

NONE

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

NONE

Schedule P - Part 4E - Commercial Multiple Peril

NONE

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

NONE

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

NONE

Schedule P - Part 4G - Special Liability

NONE

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

NONE

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

NONE

Schedule P - Part 4I - Special Property

NONE

Schedule P - Part 4J - Auto Physical Damage

NONE

Schedule P - Part 4K - Fidelity/Surety

NONE

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

NONE

Schedule P - Part 4M - International

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule P - Part 4T - Warranty

NONE

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

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	745	113	52	24	8	9	6	4	0	3
2. 2014.....	4,073	4,571	4,621	4,635	4,649	4,651	4,651	4,651	4,652	4,652
3. 2015.....	XXX	5,559	6,146	6,201	6,222	6,231	6,238	6,238	6,238	6,240
4. 2016.....	XXX	XXX	3,518	4,066	4,104	4,133	4,145	4,150	4,157	4,157
5. 2017.....	XXX	XXX	XXX	4,571	5,290	5,348	5,357	5,363	5,370	5,372
6. 2018.....	XXX	XXX	XXX	XXX	5,769	6,429	6,497	6,518	6,532	6,538
7. 2019.....	XXX	XXX	XXX	XXX	XXX	4,185	4,893	4,933	4,959	4,969
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	4,858	5,733	5,798	5,811
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,967	4,794	4,850
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,534	6,379
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,139

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	161	81	44	23	10	8	7	8	9	4
2. 2014.....	331	78	44	21	2	0	0	0	0	0
3. 2015.....	XXX	340	72	51	23	12	4	3	4	2
4. 2016.....	XXX	XXX	364	75	60	29	13	6	2	2
5. 2017.....	XXX	XXX	XXX	330	63	26	17	6	2	2
6. 2018.....	XXX	XXX	XXX	XXX	415	88	37	18	13	5
7. 2019.....	XXX	XXX	XXX	XXX	XXX	400	59	33	24	15
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	381	63	28	18
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	374	64	30
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	716	105
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	592

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	642	86	49	18	8	13	8	7	4	0
2. 2014.....	5,823	6,267	6,308	6,320	6,323	6,325	6,326	6,326	6,328	6,328
3. 2015.....	XXX	7,501	8,055	8,122	8,135	8,139	8,141	8,142	8,144	8,145
4. 2016.....	XXX	XXX	5,332	5,819	5,866	5,882	5,887	5,888	5,893	5,893
5. 2017.....	XXX	XXX	XXX	6,789	7,472	7,521	7,530	7,535	7,539	7,543
6. 2018.....	XXX	XXX	XXX	XXX	8,340	8,917	8,969	8,983	8,995	8,998
7. 2019.....	XXX	XXX	XXX	XXX	XXX	6,278	6,907	6,941	6,970	6,974
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	7,131	7,978	8,033	8,045
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,075	6,870	6,916
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,964	8,721
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,043

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	210	53	24	11	3	5	0	2	2	1
2. 2014	220	268	284	287	290	291	292	292	293	293
3. 2015	XXX	165	235	247	251	253	256	258	258	258
4. 2016	XXX	XXX	140	204	216	224	225	225	225	225
5. 2017	XXX	XXX	XXX	92	145	154	156	156	158	161
6. 2018	XXX	XXX	XXX	XXX	77	117	120	121	121	121
7. 2019	XXX	XXX	XXX	XXX	XXX	62	84	90	92	92
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	28	45	47	47
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31	50	50
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	41
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	84	55	27	11	10	4	5	3	2	2
2. 2014	69	23	8	5	2	2	1	0	0	0
3. 2015	XXX	86	18	10	6	4	0	0	0	0
4. 2016	XXX	XXX	83	20	8	1	0	0	0	0
5. 2017	XXX	XXX	XXX	56	10	2	2	2	3	1
6. 2018	XXX	XXX	XXX	XXX	36	3	2	1	1	1
7. 2019	XXX	XXX	XXX	XXX	XXX	29	8	2	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	14	2	1	1
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	1	1
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	8
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	119	37	10	3	2	4	1	0	1	1
2. 2014	407	435	442	443	443	444	444	444	445	445
3. 2015	XXX	361	395	402	402	402	403	405	405	405
4. 2016	XXX	XXX	280	308	314	316	316	316	316	316
5. 2017	XXX	XXX	XXX	192	228	231	234	234	237	238
6. 2018	XXX	XXX	XXX	XXX	152	173	176	176	176	176
7. 2019	XXX	XXX	XXX	XXX	XXX	109	121	123	123	123
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	65	77	78	78
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	63	68	69
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42	55
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	799	239	118	48	19	9	3	2	10	1
2. 2014.....	1,375	1,841	1,945	1,992	2,014	2,027	2,036	2,038	2,039	2,039
3. 2015.....	XXX	1,254	1,649	1,717	1,772	1,782	1,787	1,789	1,792	1,795
4. 2016.....	XXX	XXX	979	1,369	1,462	1,510	1,528	1,534	1,542	1,546
5. 2017.....	XXX	XXX	XXX	824	1,099	1,157	1,192	1,209	1,214	1,221
6. 2018.....	XXX	XXX	XXX	XXX	687	991	1,047	1,076	1,099	1,104
7. 2019.....	XXX	XXX	XXX	XXX	XXX	569	799	860	896	915
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	279	386	435	450
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	249	399	421
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	220	347
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	212

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	406	212	94	39	21	12	9	10	6	5
2. 2014.....	535	163	90	44	25	10	4	2	0	0
3. 2015.....	XXX	463	134	73	19	10	8	8	6	3
4. 2016.....	XXX	XXX	452	154	85	37	17	11	5	1
5. 2017.....	XXX	XXX	XXX	340	110	58	26	12	7	3
6. 2018.....	XXX	XXX	XXX	XXX	317	107	54	31	8	4
7. 2019.....	XXX	XXX	XXX	XXX	XXX	260	97	57	27	10
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	131	60	27	11
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133	44	27
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	110	30
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	582	118	39	10	5	10	7	3	8	0
2. 2014.....	2,618	2,974	3,030	3,046	3,056	3,064	3,070	3,070	3,070	3,070
3. 2015.....	XXX	2,294	2,555	2,590	2,607	2,613	2,616	2,618	2,619	2,619
4. 2016.....	XXX	XXX	1,900	2,169	2,216	2,230	2,235	2,236	2,239	2,240
5. 2017.....	XXX	XXX	XXX	1,594	1,823	1,858	1,878	1,889	1,890	1,893
6. 2018.....	XXX	XXX	XXX	XXX	1,362	1,630	1,661	1,678	1,689	1,694
7. 2019.....	XXX	XXX	XXX	XXX	XXX	1,109	1,292	1,331	1,344	1,348
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	561	645	673	677
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	506	636	650
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	404	516
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	440

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

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	1,040	371	212	119	64	50	46	24	25	30
2. 2014.....	1,016	1,594	1,764	1,818	1,859	1,883	1,897	1,905	1,916	1,921
3. 2015.....	XXX	1,010	1,682	1,850	1,928	1,968	1,989	1,997	2,006	2,014
4. 2016.....	XXX	XXX	1,548	2,400	2,581	2,653	2,705	2,733	2,742	2,750
5. 2017.....	XXX	XXX	XXX	1,619	2,600	2,817	2,897	2,969	3,000	3,023
6. 2018.....	XXX	XXX	XXX	XXX	1,892	2,935	3,182	3,283	3,342	3,394
7. 2019.....	XXX	XXX	XXX	XXX	XXX	1,546	2,529	2,768	2,908	2,985
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	1,057	1,786	1,968	2,067
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,047	2,049	2,283
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,157	2,066
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,137

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	839	562	410	321	289	265	235	214	193	172
2. 2014.....	814	270	134	92	64	42	33	23	16	11
3. 2015.....	XXX	917	304	171	98	61	46	44	38	30
4. 2016.....	XXX	XXX	1,007	300	160	105	59	43	33	29
5. 2017.....	XXX	XXX	XXX	1,150	349	164	117	61	45	35
6. 2018.....	XXX	XXX	XXX	XXX	1,210	421	230	145	96	48
7. 2019.....	XXX	XXX	XXX	XXX	XXX	1,165	424	239	146	80
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	944	336	213	149
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,153	359	202
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,148	350
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	979

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	587	159	85	52	42	36	20	13	6	13
2. 2014.....	3,355	3,728	3,781	3,799	3,816	3,820	3,825	3,825	3,830	3,830
3. 2015.....	XXX	3,582	3,961	4,037	4,063	4,095	4,103	4,109	4,113	4,114
4. 2016.....	XXX	XXX	3,410	3,892	3,973	4,011	4,025	4,040	4,043	4,047
5. 2017.....	XXX	XXX	XXX	3,734	4,255	4,324	4,363	4,384	4,400	4,415
6. 2018.....	XXX	XXX	XXX	XXX	4,260	4,873	4,979	5,011	5,027	5,034
7. 2019.....	XXX	XXX	XXX	XXX	XXX	3,739	4,391	4,481	4,542	4,568
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	2,711	3,155	3,249	3,302
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,003	3,604	3,735
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,188	3,695
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,159

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	1,889	678	409	227	110	68	30	35	22	27
2. 2014.....	3,191	4,346	4,661	4,881	5,003	5,025	5,040	5,045	5,056	5,062
3. 2015.....	XXX	2,944	4,170	4,485	4,707	4,817	4,855	4,871	4,892	4,900
4. 2016.....	XXX	XXX	2,714	3,870	4,188	4,380	4,484	4,532	4,574	4,592
5. 2017.....	XXX	XXX	XXX	2,862	4,101	4,425	4,598	4,686	4,738	4,767
6. 2018.....	XXX	XXX	XXX	XXX	2,886	3,967	4,247	4,423	4,507	4,575
7. 2019.....	XXX	XXX	XXX	XXX	XXX	2,472	3,493	3,772	3,948	4,051
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	2,173	3,056	3,233	3,338
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,437	3,469	3,720
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,930	3,077
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,794

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	1,646	1,062	608	356	264	214	275	215	130	102
2. 2014.....	1,813	749	489	251	83	62	39	33	14	11
3. 2015.....	XXX	1,794	837	535	261	110	73	56	37	26
4. 2016.....	XXX	XXX	1,886	804	503	300	158	104	72	48
5. 2017.....	XXX	XXX	XXX	1,852	824	484	291	176	104	68
6. 2018.....	XXX	XXX	XXX	XXX	1,770	745	460	286	183	122
7. 2019.....	XXX	XXX	XXX	XXX	XXX	1,581	674	419	245	127
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	1,125	488	316	200
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,261	572	336
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,321	587
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,143

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	2,121	708	619	487	486	348	303	332	537	847
2. 2014.....	7,804	9,150	9,520	9,661	9,714	9,744	9,758	9,769	9,776	9,783
3. 2015.....	XXX	7,329	8,793	9,140	9,278	9,330	9,355	9,369	9,381	9,386
4. 2016.....	XXX	XXX	7,302	8,637	8,989	9,135	9,190	9,215	9,246	9,258
5. 2017.....	XXX	XXX	XXX	7,731	9,220	9,563	9,682	9,743	9,772	9,788
6. 2018.....	XXX	XXX	XXX	XXX	7,418	8,782	9,062	9,203	9,250	9,307
7. 2019.....	XXX	XXX	XXX	XXX	XXX	6,263	7,423	7,741	7,893	7,958
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	7,138	8,142	8,395	8,513
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,373	6,581	6,842
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,664	6,061
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,326

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE**

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	147	111	64	26	12	7	0	3	0	1
2. 2014.....	120	226	287	310	327	334	340	342	354	355
3. 2015.....	XXX	113	227	280	307	324	328	330	332	334
4. 2016.....	XXX	XXX	147	308	375	399	424	425	430	432
5. 2017.....	XXX	XXX	XXX	96	191	238	266	294	298	300
6. 2018.....	XXX	XXX	XXX	XXX	94	184	237	258	264	285
7. 2019.....	XXX	XXX	XXX	XXX	XXX	50	112	142	171	186
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	33	51	71	91
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19	42	71
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16	40
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	249	154	70	46	18	5	8	10	20	50
2. 2014.....	239	123	91	46	28	16	17	15	1	0
3. 2015.....	XXX	234	135	96	49	21	8	5	3	1
4. 2016.....	XXX	XXX	345	160	81	52	22	20	5	3
5. 2017.....	XXX	XXX	XXX	246	129	83	50	16	11	7
6. 2018.....	XXX	XXX	XXX	XXX	217	107	65	33	23	9
7. 2019.....	XXX	XXX	XXX	XXX	XXX	196	94	64	35	18
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	98	52	29	9
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90	55	20
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81	47
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	314	102	34	21	9	5	5	12	11	44
2. 2014.....	723	876	960	990	994	999	1,008	1,008	1,008	1,008
3. 2015.....	XXX	648	847	911	925	930	932	933	934	935
4. 2016.....	XXX	XXX	822	1,016	1,070	1,092	1,099	1,102	1,102	1,103
5. 2017.....	XXX	XXX	XXX	653	811	866	896	906	907	907
6. 2018.....	XXX	XXX	XXX	XXX	523	640	683	694	698	709
7. 2019.....	XXX	XXX	XXX	XXX	XXX	395	498	536	548	551
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	234	286	310	322
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	199	261	279
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173	224
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126

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

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	1	0	0	0	0	0	0	0	0	0
2. 2014.....	3	3	3	3	3	3	3	3	3	3
3. 2015.....	XXX	4	7	10	11	11	11	11	11	11
4. 2016.....	XXX	XXX	0	1	2	2	2	2	2	2
5. 2017.....	XXX	XXX	XXX	2	4	4	4	4	4	4
6. 2018.....	XXX	XXX	XXX	XXX	1	1	2	2	2	2
7. 2019.....	XXX	XXX	XXX	XXX	XXX	0	1	1	2	2
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	1	2	5	5
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	0	0	0	0	0	0	0	0	0	0
2. 2014.....	2	0	0	0	0	0	0	0	0	0
3. 2015.....	XXX	6	5	2	1	1	1	1	1	1
4. 2016.....	XXX	XXX	3	2	0	1	1	1	1	1
5. 2017.....	XXX	XXX	XXX	7	1	1	1	1	0	0
6. 2018.....	XXX	XXX	XXX	XXX	4	2	1	1	1	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	5	3	2	0	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	9	6	4	4
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	3	0
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	4
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior.....	2	0	0	0	0	0	0	0	0	0
2. 2014.....	7	8	8	8	8	8	8	8	8	8
3. 2015.....	XXX	14	18	19	19	19	19	19	19	19
4. 2016.....	XXX	XXX	10	11	11	12	12	12	12	12
5. 2017.....	XXX	XXX	XXX	13	13	14	14	14	14	14
6. 2018.....	XXX	XXX	XXX	XXX	7	8	10	10	10	10
7. 2019.....	XXX	XXX	XXX	XXX	XXX	7	8	9	9	9
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	15	15	16	17
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	10	10
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE
SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	507	63	10	8	3	4	2	26	0	1
2. 2014	12	21	24	24	26	28	29	30	30	30
3. 2015	XXX	14	26	30	31	31	32	33	33	33
4. 2016	XXX	XXX	14	36	40	40	41	41	42	43
5. 2017	XXX	XXX	XXX	21	27	32	34	37	39	39
6. 2018	XXX	XXX	XXX	XXX	12	24	30	30	33	33
7. 2019	XXX	XXX	XXX	XXX	XXX	15	33	38	38	39
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	12	17	20	22
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	16	18
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	11
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	194	31	20	25	51	54	128	7	7	14
2. 2014	17	9	5	6	4	3	3	3	0	0
3. 2015	XXX	23	11	4	6	2	3	2	0	0
4. 2016	XXX	XXX	48	14	8	5	3	3	1	0
5. 2017	XXX	XXX	XXX	29	15	12	8	3	1	1
6. 2018	XXX	XXX	XXX	XXX	38	8	8	9	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	34	7	5	4	4
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	14	7	5	2
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	3	1
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	9
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	316	53	13	16	46	25	88	5	2	13
2. 2014	68	86	88	92	94	95	96	97	97	97
3. 2015	XXX	73	101	107	112	112	117	118	118	118
4. 2016	XXX	XXX	152	176	185	185	188	188	189	189
5. 2017	XXX	XXX	XXX	111	132	138	140	140	140	140
6. 2018	XXX	XXX	XXX	XXX	97	116	125	127	127	127
7. 2019	XXX	XXX	XXX	XXX	XXX	88	118	124	126	127
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	41	48	51	51
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37	49	51
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32	39
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL
SECTION 1**

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	(43)	32	(4)	0	0	0	0	0	0	0	0
2. 2014.....	39,340	39,499	39,514	39,514	39,514	39,514	39,514	39,514	39,514	39,514	0
3. 2015.....	XXX	36,276	36,286	36,298	36,298	36,298	36,298	36,298	36,298	36,298	0
4. 2016.....	XXX	XXX	31,517	31,603	31,590	31,590	31,590	31,590	31,590	31,590	0
5. 2017.....	XXX	XXX	XXX	28,763	28,735	28,740	28,740	28,740	28,740	28,740	0
6. 2018.....	XXX	XXX	XXX	XXX	27,367	27,376	27,419	27,419	27,419	27,419	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	22,879	22,927	22,940	22,940	22,940	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	20,044	19,960	19,960	19,960	0
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,428	18,524	18,514	(10)
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,373	17,420	47
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,608	15,608
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,645
13. Earned Premiums (Sch P-Pt. 1)	39,297	36,468	31,538	28,861	27,326	22,894	20,135	18,356	17,469	15,645	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	(43)	32	(4)	0	0	0	0	0	0	0	0
2. 2014.....	39,340	39,499	39,514	39,514	39,514	39,514	39,514	39,514	39,514	39,514	0
3. 2015.....	XXX	36,276	36,286	36,298	36,298	36,298	36,298	36,298	36,298	36,298	0
4. 2016.....	XXX	XXX	31,517	31,603	31,590	31,590	31,590	31,590	31,590	31,590	0
5. 2017.....	XXX	XXX	XXX	28,763	28,735	28,740	28,740	28,740	28,740	28,740	0
6. 2018.....	XXX	XXX	XXX	XXX	27,367	27,376	27,419	27,419	27,419	27,419	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	22,879	22,927	22,940	22,940	22,940	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	20,044	19,960	19,960	19,960	0
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,428	18,524	18,514	(10)
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,373	17,420	47
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,608	15,608
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,645
13. Earned Premiums (Sch P-Pt. 1)	39,297	36,468	31,538	28,861	27,326	22,894	20,135	18,356	17,469	15,645	XXX

**SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1**

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	1,823	(92)	(40)	(1)	0	10	(2)	(1)	0	0	0
2. 2014.....	50,996	53,839	53,622	53,526	53,523	53,550	53,549	53,548	53,548	53,548	0
3. 2015.....	XXX	54,773	57,248	57,243	57,227	57,219	57,217	57,215	57,215	57,215	0
4. 2016.....	XXX	XXX	56,726	59,711	59,655	59,627	59,625	59,621	59,621	59,621	0
5. 2017.....	XXX	XXX	XXX	64,100	66,768	66,966	66,912	66,909	66,909	66,909	0
6. 2018.....	XXX	XXX	XXX	XXX	70,030	73,583	73,599	73,583	73,585	73,578	(7)
7. 2019.....	XXX	XXX	XXX	XXX	XXX	63,736	65,602	65,354	65,346	65,336	(10)
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	60,848	61,814	61,642	61,623	(19)
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,521	65,758	65,616	(142)
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,117	71,143	6,026
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,661	66,661
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,508
13. Earned Premiums (Sch P-Pt. 1)	52,819	57,523	58,946	66,982	72,623	67,489	62,670	62,211	69,175	72,508	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	1,823	(92)	(40)	(1)	0	10	(2)	(1)	0	0	0
2. 2014.....	50,996	53,839	53,622	53,526	53,523	53,550	53,549	53,548	53,548	53,548	0
3. 2015.....	XXX	54,773	57,248	57,243	57,227	57,219	57,217	57,215	57,215	57,215	0
4. 2016.....	XXX	XXX	56,726	59,711	59,655	59,627	59,625	59,621	59,621	59,621	0
5. 2017.....	XXX	XXX	XXX	64,100	66,768	66,966	66,912	66,909	66,909	66,909	0
6. 2018.....	XXX	XXX	XXX	XXX	70,030	73,583	73,599	73,583	73,585	73,578	(7)
7. 2019.....	XXX	XXX	XXX	XXX	XXX	63,736	65,602	65,354	65,346	65,336	(10)
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	60,848	61,814	61,642	61,623	(19)
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,521	65,758	65,616	(142)
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,117	71,143	6,026
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,661	66,661
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,508
13. Earned Premiums (Sch P-Pt. 1)	52,819	57,523	58,946	66,982	72,623	67,489	62,670	62,211	69,175	72,508	XXX

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

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	1,059	45	(14)	(6)	0	0	0	0	(6)	0	0
2. 2014.....	271,489	272,857	272,745	272,726	272,726	272,726	272,726	272,726	272,725	272,725	0
3. 2015.....	XXX	279,164	279,871	279,867	279,865	279,865	279,865	279,865	279,865	279,865	0
4. 2016.....	XXX	XXX	283,494	284,552	284,425	284,409	284,409	284,409	284,409	284,409	0
5. 2017.....	XXX	XXX	XXX	286,115	286,699	286,829	286,823	286,823	286,823	286,823	0
6. 2018.....	XXX	XXX	XXX	XXX	288,816	290,040	290,039	290,035	290,035	290,035	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	284,771	284,875	284,671	284,670	284,670	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	286,694	286,087	286,183	286,054	(128)
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298,164	301,245	301,211	(34)
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,993	315,203	3,210
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	323,367	323,367
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	326,414
13. Earned Premiums (Sch P-Pt. 1)	272,548	280,578	284,074	287,144	289,271	286,110	286,790	297,349	315,161	326,414	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	1,059	45	(14)	(6)	0	0	0	0	(6)	0	0
2. 2014.....	271,489	272,857	272,745	272,726	272,726	272,726	272,726	272,726	272,725	272,725	0
3. 2015.....	XXX	279,164	279,871	279,867	279,865	279,865	279,865	279,865	279,865	279,865	0
4. 2016.....	XXX	XXX	283,494	284,552	284,425	284,409	284,409	284,409	284,409	284,409	0
5. 2017.....	XXX	XXX	XXX	286,115	286,699	286,829	286,823	286,823	286,823	286,823	0
6. 2018.....	XXX	XXX	XXX	XXX	288,816	290,040	290,039	290,035	290,035	290,035	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	284,771	284,875	284,671	284,670	284,670	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	286,694	286,087	286,183	286,054	(128)
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298,164	301,245	301,211	(34)
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,993	315,203	3,210
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	323,367	323,367
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	326,414
13. Earned Premiums (Sch P-Pt. 1)	272,548	280,578	284,074	287,144	289,271	286,110	286,790	297,349	315,161	326,414	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	(198)	(21)	(1)	0	0	0	0	0	0	0	0
2. 2014.....	14,250	14,615	14,628	14,622	14,622	14,622	14,622	14,622	14,622	14,622	0
3. 2015.....	XXX	15,272	15,547	15,568	15,568	15,568	15,568	15,568	15,568	15,568	0
4. 2016.....	XXX	XXX	16,036	16,171	16,100	16,100	16,100	16,100	16,100	16,100	0
5. 2017.....	XXX	XXX	XXX	15,325	14,910	14,998	14,998	14,998	14,998	14,998	0
6. 2018.....	XXX	XXX	XXX	XXX	14,563	14,897	14,907	14,907	14,907	14,907	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	12,134	12,148	12,164	12,164	12,164	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	10,872	10,248	10,267	10,243	(23)
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,868	10,965	11,045	80
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,146	11,704	558
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,890	10,890
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,504
13. Earned Premiums (Sch P-Pt. 1)	14,052	15,616	16,322	15,476	14,077	12,556	10,895	10,260	11,262	11,504	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	(198)	(21)	(1)	0	0	0	0	0	0	0	0
2. 2014.....	14,250	14,615	14,628	14,622	14,622	14,622	14,622	14,622	14,622	14,622	0
3. 2015.....	XXX	15,272	15,547	15,568	15,568	15,568	15,568	15,568	15,568	15,568	0
4. 2016.....	XXX	XXX	16,036	16,171	16,100	16,100	16,100	16,100	16,100	16,100	0
5. 2017.....	XXX	XXX	XXX	15,325	14,910	14,998	14,998	14,998	14,998	14,998	0
6. 2018.....	XXX	XXX	XXX	XXX	14,563	14,897	14,907	14,907	14,907	14,907	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	12,134	12,148	12,164	12,164	12,164	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	10,872	10,248	10,267	10,243	(23)
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,868	10,965	11,045	80
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,146	11,704	558
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,890	10,890
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,504
13. Earned Premiums (Sch P-Pt. 1)	14,052	15,616	16,322	15,476	14,077	12,556	10,895	10,260	11,262	11,504	XXX

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

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0
2. 2014.....	424	424	424	424	424	424	424	424	424	424	0
3. 2015.....	XXX	643	643	643	643	643	643	643	643	643	0
4. 2016.....	XXX	XXX	1,039	1,039	1,039	1,039	1,039	1,039	1,039	1,039	0
5. 2017.....	XXX	XXX	XXX	613	613	613	613	613	613	613	0
6. 2018.....	XXX	XXX	XXX	XXX	543	543	543	543	543	543	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	513	513	513	513	513	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	624	624	624	624	0
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	551	551	0
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	683	683	0
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	876	876
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	876
13. Earned Premiums (Sch P-Pt. 1)	424	643	1,039	613	543	513	624	551	683	876	XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0
2. 2014.....	424	424	424	424	424	424	424	424	424	424	0
3. 2015.....	XXX	643	643	643	643	643	643	643	643	643	0
4. 2016.....	XXX	XXX	1,039	1,039	1,039	1,039	1,039	1,039	1,039	1,039	0
5. 2017.....	XXX	XXX	XXX	613	613	613	613	613	613	613	0
6. 2018.....	XXX	XXX	XXX	XXX	543	543	543	543	543	543	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	513	513	513	513	513	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	624	624	624	624	0
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551	551	551	0
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	683	683	0
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	876	876
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	876
13. Earned Premiums (Sch P-Pt. 1)	424	643	1,039	613	543	513	624	551	683	876	XXX

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....											
2. 2014.....											
3. 2015.....	XXX										
4. 2016.....	XXX	XXX									
5. 2017.....	XXX	XXX									
6. 2018.....	XXX	XXX									
7. 2019.....	XXX	XXX									
8. 2020.....	XXX	XXX									
9. 2021.....	XXX	XXX									
10. 2022.....	XXX	XXX									
11. 2023.....	XXX	XXX									
12. Totals.....	XXX	XXX									
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....											
2. 2014.....											
3. 2015.....	XXX										
4. 2016.....	XXX	XXX									
5. 2017.....	XXX	XXX									
6. 2018.....	XXX	XXX									
7. 2019.....	XXX	XXX									
8. 2020.....	XXX	XXX									
9. 2021.....	XXX	XXX									
10. 2022.....	XXX	XXX									
11. 2023.....	XXX	XXX									
12. Totals.....	XXX	XXX									
13. Earned Premiums (Sch P-Pt. 1)											XXX

**ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 6N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY
SECTION 1**

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior.....											
2. 2014.....											
3. 2015.....	XXX										
4. 2016.....	XXX	XXX									
5. 2017.....	XXX	XXX									
6. 2018.....	XXX	XXX									
7. 2019.....	XXX	XXX									
8. 2020.....	XXX	XXX									
9. 2021.....	XXX	XXX									
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior.....											
2. 2014.....											
3. 2015.....	XXX										
4. 2016.....	XXX	XXX									
5. 2017.....	XXX	XXX									
6. 2018.....	XXX	XXX									
7. 2019.....	XXX	XXX									
8. 2020.....	XXX	XXX									
9. 2021.....	XXX	XXX									
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Earned Premiums (Sch P-Pt. 1)											XXX

**SCHEDULE P - PART 6O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY
SECTION 1**

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior.....											
2. 2014.....											
3. 2015.....	XXX										
4. 2016.....	XXX	XXX									
5. 2017.....	XXX	XXX									
6. 2018.....	XXX	XXX									
7. 2019.....	XXX	XXX									
8. 2020.....	XXX	XXX									
9. 2021.....	XXX	XXX									
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	
1. Prior.....											
2. 2014.....											
3. 2015.....	XXX										
4. 2016.....	XXX	XXX									
5. 2017.....	XXX	XXX									
6. 2018.....	XXX	XXX									
7. 2019.....	XXX	XXX									
8. 2020.....	XXX	XXX									
9. 2021.....	XXX	XXX									
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Earned Premiums (Sch P-Pt. 1)											XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE
SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	126	8	0	0	0	0	0	0	0	0	0
2. 2014.....	3,996	4,140	4,142	4,142	4,142	4,142	4,142	4,142	4,142	4,142	0
3. 2015.....	XXX	4,036	4,059	4,055	4,055	4,055	4,055	4,055	4,055	4,055	0
4. 2016.....	XXX	XXX	4,128	4,176	4,181	4,181	4,181	4,181	4,181	4,181	0
5. 2017.....	XXX	XXX	XXX	4,156	4,192	4,190	4,190	4,190	4,190	4,190	0
6. 2018.....	XXX	XXX	XXX	XXX	4,219	4,290	4,296	4,296	4,296	4,296	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	4,234	4,297	4,297	4,297	4,297	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	3,826	3,907	3,928	3,917	(11)
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,527	3,464	3,467	4
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,521	3,601	80
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,674	3,674
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,746
13. Earned Premiums (Sch P-Pt. 1)	4,122	4,188	4,152	4,200	4,261	4,303	3,895	3,608	3,479	3,746	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....	126	8	0	0	0	0	0	0	0	0	0
2. 2014.....	3,996	4,140	4,142	4,142	4,142	4,142	4,142	4,142	4,142	4,142	0
3. 2015.....	XXX	4,036	4,059	4,055	4,055	4,055	4,055	4,055	4,055	4,055	0
4. 2016.....	XXX	XXX	4,128	4,176	4,181	4,181	4,181	4,181	4,181	4,181	0
5. 2017.....	XXX	XXX	XXX	4,156	4,192	4,190	4,190	4,190	4,190	4,190	0
6. 2018.....	XXX	XXX	XXX	XXX	4,219	4,290	4,296	4,296	4,296	4,296	0
7. 2019.....	XXX	XXX	XXX	XXX	XXX	4,234	4,297	4,297	4,297	4,297	0
8. 2020.....	XXX	XXX	XXX	XXX	XXX	XXX	3,826	3,907	3,928	3,917	(11)
9. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,527	3,464	3,467	4
10. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,521	3,601	80
11. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,674	3,674
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,746
13. Earned Premiums (Sch P-Pt. 1)	4,122	4,188	4,152	4,200	4,261	4,303	3,895	3,608	3,479	3,746	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE
SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....											
2. 2014.....											
3. 2015.....	XXX										
4. 2016.....	XXX	XXX									
5. 2017.....	XXX	XXX									
6. 2018.....	XXX	XXX									
7. 2019.....	XXX	XXX									
8. 2020.....	XXX	XXX									
9. 2021.....	XXX	XXX									
10. 2022.....	XXX	XXX									
11. 2023.....	XXX	XXX									
12. Totals.....	XXX	XXX									
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END (\$000 OMITTED)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior.....											
2. 2014.....											
3. 2015.....	XXX										
4. 2016.....	XXX	XXX									
5. 2017.....	XXX	XXX									
6. 2018.....	XXX	XXX									
7. 2019.....	XXX	XXX									
8. 2020.....	XXX	XXX									
9. 2021.....	XXX	XXX									
10. 2022.....	XXX	XXX									
11. 2023.....	XXX	XXX									
12. Totals.....	XXX	XXX									
13. Earned Premiums (Sch P-Pt. 1)											XXX

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

SCHEDULE P INTERROGATORIES

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

Years in Which Premiums Were Earned and Losses Were Incurred	DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
	1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601 Prior	0	0
1.602 2014	0	0
1.603 2015	0	0
1.604 2016	0	0
1.605 2017	0	0
1.606 2018	0	0
1.607 2019	0	0
1.608 2020	0	0
1.609 2021	0	0
1.610 2022	0	0
1.611 2023	0	0
1.612 Totals	0	0

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

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

5.1 Fidelity	0
5.2 Surety	0
6. Claim count information is reported per claim or per claimant (Indicate which)per claimant.....
If not the same in all years, explain in Interrogatory 7.
- 7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes [X] No []
- 7.2 (An extended statement may be attached.)
Larger than expected catastrophes were experienced during accident years 2021, 2022 and 2023.

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)	
		2 Direct Premiums Written	3 Direct Premiums Earned							
1. Alabama	AL	L	1,910,789	1,861,926	0	1,222,501	831,210	1,955,227	1,898	0
2. Alaska	AK	L	82,506	76,982	0	326	(463)	155,309	32	0
3. Arizona	AZ	L	7,348,536	7,023,635	0	2,262,425	1,512,503	6,166,162	17,256	0
4. Arkansas	AR	L	15,868,033	15,028,354	0	28,492,244	33,720,481	10,397,265	33,286	0
5. California	CA	L	80,990,063	78,166,719	0	38,312,067	41,705,640	79,569,691	220,978	0
6. Colorado	CO	L	5,357,398	5,318,056	0	4,907,143	2,715,345	5,871,722	11,299	0
7. Connecticut	CT	L	26,888,794	26,659,164	0	15,031,355	12,695,985	20,013,915	91,405	0
8. Delaware	DE	L	421,669	486,443	0	305,393	(163,419)	324,354	1,918	0
9. District of Columbia	DC	L	3,625,855	4,501,377	0	1,975,983	2,791,225	3,596,796	3,585	0
10. Florida	FL	L	8,419,232	10,095,209	0	5,978,386	3,990,366	11,296,780	4,483	0
11. Georgia	GA	L	47,121,340	44,637,351	0	42,941,327	35,978,594	22,307,874	83,115	0
12. Hawaii	HI	L	3,129	5,459	0	24,101	41,517	7,374	0	0
13. Idaho	ID	L	694,322	544,309	0	93,854	(117,705)	175,913	327	0
14. Illinois	IL	L	15,116,397	15,238,154	10,158	7,503,718	4,573,990	18,753,662	19,425	0
15. Indiana	IN	L	10,429,551	11,252,395	0	8,536,303	24,903,990	30,908,536	20,026	0
16. Iowa	IA	L	928,483	947,405	0	625,933	72,874	675,356	922	0
17. Kansas	KS	L	636,908	570,551	0	176,944	117,342	350,488	858	0
18. Kentucky	KY	L	2,707,965	2,764,291	0	2,006,224	427,769	4,479,070	5,761	0
19. Louisiana	LA	L	3,608,970	3,860,624	0	2,491,533	1,480,594	5,663,606	5,330	0
20. Maine	ME	L	10,688,210	20,289,636	0	7,316,730	4,378,442	11,265,070	59,769	0
21. Maryland	MD	L	9,200,239	8,715,633	0	2,595,580	2,787,879	6,346,803	10,342	0
22. Massachusetts	MA	L	61,536,876	58,903,169	0	24,556,934	28,185,263	45,614,958	246,636	0
23. Michigan	MI	L	30,916,449	31,651,744	0	24,222,783	13,979,188	42,652,366	59,730	0
24. Minnesota	MN	L	14,874,982	14,991,649	5,215	8,256,379	9,335,406	19,748,227	16,734	0
25. Mississippi	MS	L	721,908	830,483	0	73,929	193,726	324,709	939	0
26. Missouri	MO	L	2,369,860	2,482,130	0	2,365,270	2,757,813	4,375,319	2,994	0
27. Montana	MT	L	61,224	43,808	0	125	(8,808)	20,870	198	0
28. Nebraska	NE	L	764,935	703,040	0	216,712	310,465	490,743	865	0
29. Nevada	NV	L	2,459,943	2,401,421	0	685,562	1,198,580	1,690,065	5,217	0
30. New Hampshire	NH	L	6,224,686	11,385,940	0	10,144,593	8,527,797	11,938,213	32,043	0
31. New Jersey	NJ	L	28,716,369	29,458,457	0	14,820,448	8,123,587	36,967,154	60,645	0
32. New Mexico	NM	L	326,955	372,898	0	343,638	(793,710)	1,244,324	963	0
33. New York	NY	L	77,941,879	72,624,430	0	47,757,630	43,829,051	83,633,394	225,641	0
34. North Carolina	NC	L	11,791,779	11,526,691	0	3,754,170	2,079,702	6,871,649	19,151	0
35. North Dakota	ND	L	1,221,056	863,999	0	88,177	1,092,815	1,454,459	0	0
36. Ohio	OH	L	7,233,383	7,267,784	0	3,258,469	634,711	4,943,813	12,789	0
37. Oklahoma	OK	L	21,960,923	20,748,185	0	24,888,395	29,821,589	7,711,981	24,603	0
38. Oregon	OR	L	4,715,298	4,912,618	0	1,314,165	519,141	3,076,760	7,902	0
39. Pennsylvania	PA	L	9,982,543	10,238,149	0	3,045,648	2,099,474	11,543,056	18,197	0
40. Rhode Island	RI	L	1,794,687	1,850,863	0	309,442	(127,691)	1,591,212	3,750	0
41. South Carolina	SC	L	7,330,857	6,834,763	0	940,227	1,327,934	6,177,318	8,478	0
42. South Dakota	SD	L	667,487	457,802	0	47,681	139,965	218,587	103	0
43. Tennessee	TN	L	5,913,671	6,270,664	0	4,058,862	1,105,132	5,243,654	11,614	0
44. Texas	TX	L	36,488,151	33,748,276	0	20,117,500	15,212,563	25,524,792	72,635	0
45. Utah	UT	L	2,872,487	2,914,701	0	1,014,338	2,756,384	2,867,216	5,196	0
46. Vermont	VT	L	1,112,955	1,201,082	0	252,369	670,386	1,412,421	1,722	0
47. Virginia	VA	L	34,892,201	33,948,090	0	20,953,639	16,858,115	15,310,282	73,035	0
48. Washington	WA	L	7,370,663	7,305,666	0	5,705,570	12,144,947	10,031,861	12,937	0
49. West Virginia	WV	L	675,332	690,068	0	315,968	(370,705)	267,115	405	0
50. Wisconsin	WI	L	9,345,912	9,163,535	36,223	13,384,623	12,700,096	10,693,292	8,276	0
51. Wyoming	WY	L	0	0	0	0	(25)	(9)	0	0
52. American Samoa	AS	N	0	0	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	(14)	164	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	(379)	1	0	0
58. Aggregate other alien	OT	XXX	6,232	4,142	0	0	(44,085)	0	0	0
59. Totals	XXX		644,340,072	643,839,920	51,596	409,693,316	388,702,572	603,920,939	1,525,413	0
DETAILS OF WRITE-INS										
58001. CHN China	XXX		6,232	4,142	0	0	(44,085)	0	0	0
58002.	XXX		0	0	0	0	0	0	0	0
58003.	XXX		0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		6,232	4,142	0	0	(44,085)	0	0	0

(a) Active Status Counts:

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

(b) Explanation of basis of allocation of premiums by states, etc.

Fire, Allied Lines, Homeowners, Commercial multiple peril, Earthquake, Glass, Burglary, Boiler and Machinery - location of property insured. Ocean Marine - state contract was negotiated. Inland Marine - location of insured. Liability other than auto - location of insured plant. Auto liability and physical damage - place of principal garage. Workers' Compensation - state in which work is performed. Fidelity: forgery bonds - location of insured; of employer; All Other - location of employer. Surety: Judicial bonds - location of court; License bonds - location of obligee; Contracts -

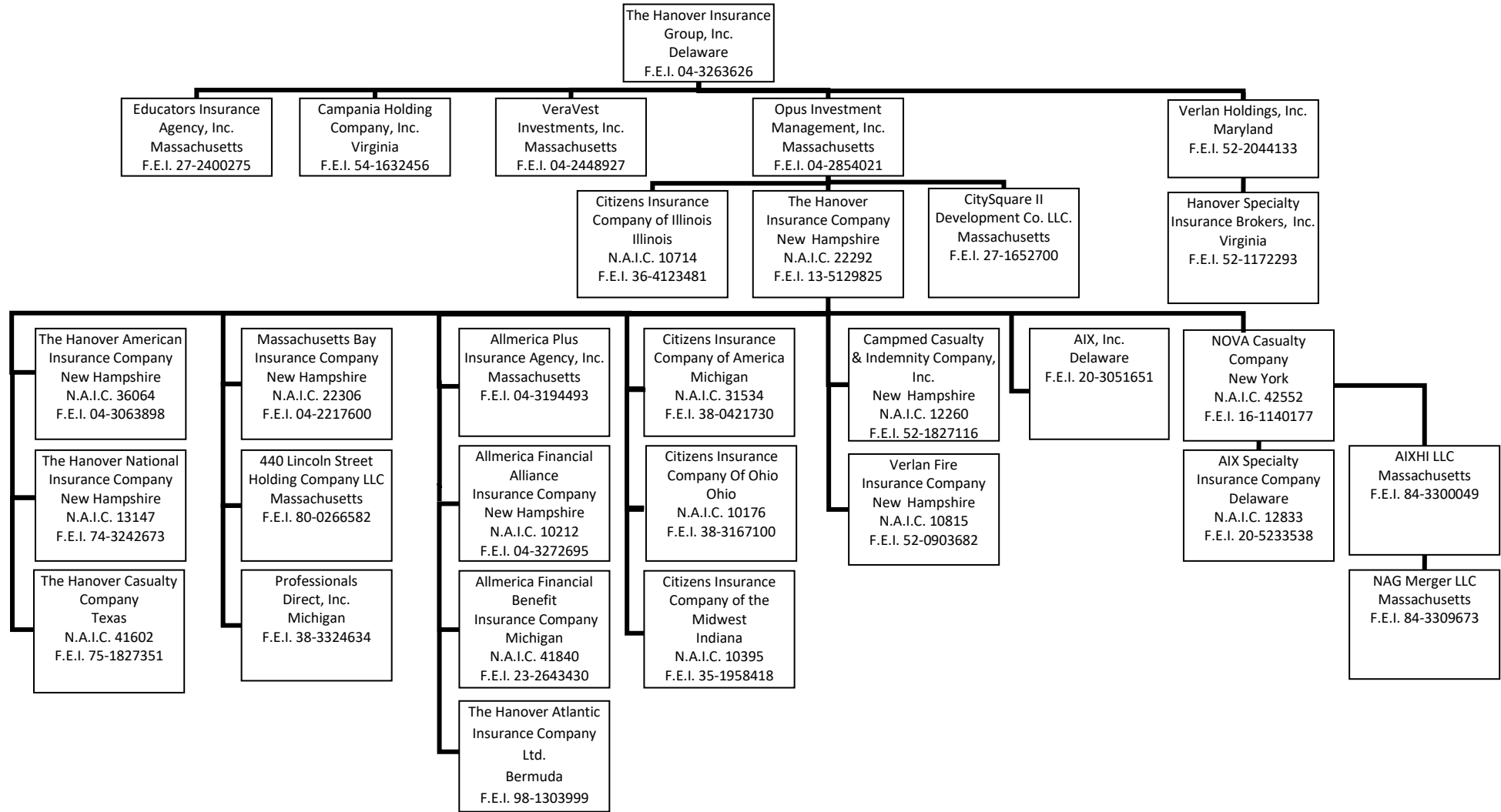
SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					Totals
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien	OT					
59. Total						

NONE

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



Note: All Companies are wholly-owned.

Affiliated Investment Management Company

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0088	The Hanover Insurance Group	12833	80-0266582				440 Lincoln Street Holding Company LLC	MA	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12833	84-3300049				AIXHI LLC	MA	NIA	Nova Casualty Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12833	20-5233538				AIX Specialty Insurance Company	DE	IA	Nova Casualty Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10212	20-3051651				AIX, Inc.	DE	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	41840	04-3272695				Allmerica Financial Alliance Insurance Co.	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	41840	23-2643430				Allmerica Financial Benefit Insurance Co.	MI	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	12260	04-3194493				Allmerica Plus Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	31534	54-1632456				Allmerica Securities Trust	MA	NIA	The Hanover Insurance Group, Inc.	Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	31534	52-1827116				Campania Holding Company, Inc.	VA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10714	38-0421730				Campmed Casualty & Indemnity Co. Inc.	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10714	36-4123481				Citizens Insurance Company of America	MI	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10176	38-3167100				Citizens Insurance Company of Illinois	IL	IA	Opus Investment Management, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10395	38-3167100				Citizens Insurance Company of Ohio	OH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22306	35-1958418				Citizens Insurance Company of the Midwest	IN	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22306	27-1652700				CitySquare II Development Co., L.L.C	MA	NIA	Opus Investment Management, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22306	27-2400275				Educators Insurance Agency, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	42552	52-1172293				Hanover Specialty Insurance Brokers, Inc.	VA	NIA	Verlan Holdings, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	42552	04-2217600				Massachusetts Bay Insurance Company	NH	RE	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	42552	84-3309673				NAG Merger LLC	MA	NIA	AIXHI LLC	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	36064	16-1140177				NOVA Casualty Company	NY	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	36064	04-2854021				Opus Investment Management, Inc.	MA	UIP	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	41602	38-3324634				Professionals Direct, Inc.	MI	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22292	04-3063898				The Hanover American Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	22292	98-1303999				The Hanover Atlantic Insurance Company Ltd.	BMU	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	YES	
0088	The Hanover Insurance Group	13147	75-1827351				The Hanover Casualty Company	TX	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	13147	13-5129825				The Hanover Insurance Company	NH	UDP	Opus Investment Management, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10815	04-3263626				The Hanover Insurance Group, Inc.	DE	UIP	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10815	74-3242673				The Hanover National Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10815	04-2448927				VeraVest Investments, Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10815	52-0903682				Verlan Fire Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10815	52-2044133				Verlan Holdings, Inc.	MD	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	

NONE

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

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
12833	20-5233538	AIX Specialty Insurance Co.	0	0	0	0	0	0		0	0	425,147,018
10212	04-3272695	Allmerica Financial Alliance Ins Co.	0	5,000,000	0	0	0	0		0	5,000,000	258,181,555
41840	23-2643430	Allmerica Financial Benefit Ins Co.	0	14,998,909	0	0	0	(56,932,891)		0	(41,933,982)	1,062,155,403
12260	52-1827116	Campmed Casualty & Indemnity Company, Inc.	(350,000)	0	0	0	0	0		0	(350,000)	4,670,758
31534	38-0421730	Citizens Insurance Co. of America	(10,000,000)	0	(9,883,036)	0	164,577,949	(118,012,219)		0	26,682,694	(385,345,954)
10714	36-4123481	Citizens Insurance Co. of Illinois	0	2,000,000	0	0	0	0		0	2,000,000	62,176,786
10176	38-3167100	Citizens Insurance Co. of Ohio	(1,000,000)	0	0	0	0	0		0	(1,000,000)	8,553,921
10395	35-1958418	Citizens Insurance Co. of the Midwest	0	16,000,000	0	0	0	0		0	16,000,000	1,356,711,618
36064	04-3063898	The Hanover American Insurance Co.	0	0	0	0	0	(70,501,795)		0	(70,501,795)	530,576,585
	98-1300399	The Hanover Atlantic Insurance Company	0	0	0	0	0	0		0	0	132,647,091
22292	13-5129825	The Hanover Insurance Company	(87,150,000)	(35,998,909)	(88,738,500)	0	(112,479,809)	414,427,742		(125,000,000)	(34,939,476)	(5,303,660,199)
41602	75-1827351	The Hanover Casualty Company	(800,000)	0	0	0	0	0		0	(800,000)	99,680,531
22306	04-2217600	Massachusetts Bay Insurance Company	0	0	0	0	0	(109,917,674)		0	(109,917,674)	1,044,382,452
42552	16-1140177	NOVA Casualty Co.	0	0	0	0	0	0		0	0	590,645,246
	04-3263626	The Hanover Insurance Group, Inc.	100,000,000	0	98,621,536	0	(52,098,140)	0		125,000,000	271,523,396	0
13147	74-3242673	The Hanover National Insurance Company	(200,000)	0	0	0	0	0		0	(200,000)	0
10815	52-0903682	Verlan Fire Insurance Co.	(500,000)	0	0	0	0	(59,063,163)		0	(59,563,163)	113,477,189
	04-2854021	Opus Investment Management, Inc.	0	(2,000,000)	0	0	0	0		0	(2,000,000)	0
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

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

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control/ Affiliation of Column 5 Over Column 6 (Yes/No)
AIX Specialty Insurance Insurance Company	NOVA Casualty Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Allmerica Financial Allicance Insurance Co.	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Allmerican Financial Benefit Insurance Co.	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Campmed Casualty & Indemnity Co. Inc.	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Citizens Insurance Company of America	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Citizens Insurance Company of Illinois	Opus Investment Management, Inc.	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Citizens Insurance Company of Ohio	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Citizens Insurance Company of the Midwest	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Massachusetts Bay Insurance Company	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
NOVA Casualty Company	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
The Hanover American Insurance Company	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
The Hanover Atlantic Insurance Company	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
The Hanover Casualty Company	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
The Hanover Insurance Company	Opus Investment Management, Inc.	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
The Hanover National Insurance Company	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Verlan Fire Insurance Company	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	Responses
MARCH FILING	
1. Will an actuarial opinion be filed by March 1?	YES
2. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
APRIL FILING	
5. Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6. Will Management's Discussion and Analysis be filed by April 1?	YES
7. Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
MAY FILING	
8. Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
JUNE FILING	
9. Will an audited financial report be filed by June 1?	YES
10. Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

MARCH FILING	
11. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12. Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16. Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17. Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
18. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19. Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20. Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	NO
21. Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22. Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
24. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
27. Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
28. Will the Exhibit of Other Liabilities by Lines of Business be filed with the state of domicile and the NAIC by March 1?	YES
29. Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
APRIL FILING	
30. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
31. Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
32. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
33. Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
34. Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
35. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
36. Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	YES
37. Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
AUGUST FILING	
38. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

- 11.
- 12.
- 13.
- 14.
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- 37.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



12. Financial Guaranty Insurance Exhibit [Document Identifier 240]



13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



14. Supplement A to Schedule T [Document Identifier 455]



15. Trusteed Surplus Statement [Document Identifier 490]



16. Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]



17. Reinsurance Summary Supplemental Filing [Document Identifier 401]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

18. Medicare Part D Coverage Supplement [Document Identifier 365]



20. Reinsurance Attestation Supplement [Document Identifier 399]



21. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]



22. Bail Bond Supplement [Document Identifier 500]



24. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



25. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



26. Relief from the Requirements for Audit Committees [Document Identifier 226]



27. Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]



30. Credit Insurance Experience Exhibit [Document Identifier 230]



31. Long-Term Care Experience Reporting Forms [Document Identifier 306]



32. Accident and Health Policy Experience Exhibit [Document Identifier 210]



33. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]



35. Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]



37. Will the Mortgage Guaranty Insurance Exhibit [Document Identifier 565]



NONE

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

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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

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	Code	Rating	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.			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	..SD.		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	..SD.		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	..SD.		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	..SD.		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 (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
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
64966Q-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			2	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			2	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

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 (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	321,472	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	136,872	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	338,603	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	457,160	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	717,953	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	460,027	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	278,739	300,000	300,000	.0	.0	.0	.0	2.544	2.544	MN	1,272	7,632	11/20/2019	05/01/2028
20775C-WI-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	1			1.A FE	50,000	.99	49,589	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	270,000	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	486,025	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	451,475	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	461,986	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	901,467	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	688,898	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	748,928	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	247,165	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	347.0	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	208,000	250,000	250,000	.0	.0	.0	.0	4.233	1.693	FA	1,764	4,233	05/31/2023	01/01/2030
346609-LK-4	FORSYTH CNTY GA WTR & SEW AUTH REV	1			1.A FE	745,520	.94	759,424	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	537,318	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	352,000	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	990,072	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	272,871	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	440,065	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	187,602	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	98,625	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	127,151	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	109,821	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	1,221,612	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	280,455	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	486,138	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	852,640	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	892,580	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-CI-7	LOUISIANA ST UNCLAIMED PPTY SPL REV	1			1.E FE	1,000,000	.82	820,330	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	820,330	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	238,660	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	490,480	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	992,000	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	426,150	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-XS-7	MICHIGAN FIN AUTH REV	1			1.D FE	300,000	.93	279,900	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	451,710	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	617,247	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	468,735	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	217,510	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	544,077	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	Rate	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			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	MM	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	MM	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	MM	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	MM	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	MM	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	MM	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	MM	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	MM	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-BG-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	C			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	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
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
85524A-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 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 C o d e	4 F o r e i g n	5 B o n d C h a r			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 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 ..\$	29,256,344	1B ..\$	9,697,458	1C ..\$	11,746,273	1D ..\$	12,677,246	1E ..\$	5,637,326	1F ..\$	5,456,070	1G ..\$	1,652,128
	1B 2A ..\$	2,881,308	2B ..\$	1,132,915	2C ..\$	298,633								
	1C 3A ..\$	0	3B ..\$	0	3C ..\$	0								
	1D 4A ..\$	0	4B ..\$	0	4C ..\$	0								
	1E 5A ..\$	0	5B ..\$	0	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
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-ZQ-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	
44627D-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	
44627D-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	
44627D-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	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	

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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								

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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

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