



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
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 03110-6528
(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

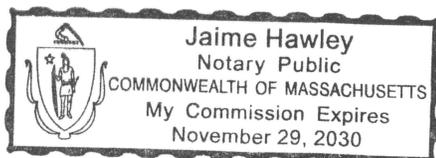
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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 Charles Frederick Cronin Nathaniel William Clarkin
President Senior Vice President & Secretary Vice President & Treasurer

Subscribed and sworn to before me this 4th day of February, 2025

Jaime L. Hawley
Notary
November 29, 2030

- a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....



ANNUAL STATEMENT FOR THE YEAR 2024 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)	81,308,539	0	81,308,539	80,435,701
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 (\$0, Schedule E - Part 1), cash equivalents (\$296,449, Schedule E - Part 2) and short-term investments (\$0, Schedule DA)	296,449	0	296,449	173,875
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	33,860	0	33,860	9,900
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)	81,638,848	0	81,638,848	80,619,476
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	690,304	0	690,304	617,137
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	36,797	0	36,797	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	43,583	0	43,583	42,022
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)	82,409,532	0	82,409,532	81,278,635
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	82,409,532	0	82,409,532	81,278,635
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 through 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 through 2503 plus 2598)(Line 25 above)	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8)	0	0
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	0	0
3. Loss adjustment expenses (Part 2A, Line 35, Column 9)	0	0
4. Commissions payable, contingent commissions and other similar charges	0	0
5. Other expenses (excluding taxes, licenses and fees)	0	0
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	0	0
7.1 Current federal and foreign income taxes (including \$0 on realized capital gains (losses))	0	2,437
7.2 Net deferred tax liability	118,631	97,215
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 \$305,946,109 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	7,512	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	126,143	99,652
27. Protected cell liabilities	0	0
28. Total liabilities (Lines 26 and 27)	126,143	99,652
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)	33,283,389	32,178,983
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 30 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 31 \$0)	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	82,283,389	81,178,983
38. TOTALS (Page 2, Line 28, Col. 3)	82,409,532	81,278,635
DETAILS OF WRITE-INS		
2501. Miscellaneous Liabilities	7,512	0
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,512	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 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 through 3203 plus 3298)(Line 32 above)	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 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)	2,728,036	2,507,980
10. Net realized capital gains (losses) less capital gains tax of \$ 16,120 (Exhibit of Capital Gains (Losses))	(96,570)	(14,250)
11. Net investment gain (loss) (Lines 9 + 10)	2,631,466	2,493,730
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)	2,631,466	2,493,730
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)	2,631,466	2,493,730
19. Federal and foreign income taxes incurred	505,645	456,536
20. Net income (Line 18 minus Line 19)(to Line 22)	2,125,821	2,037,194
CAPITAL AND SURPLUS ACCOUNT		
21. Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	81,178,983	79,193,691
22. Net income (from Line 20)	2,125,821	2,037,194
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	(21,415)	(51,902)
27. Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	0	0
28. Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29. Change in surplus notes	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0
31. Cumulative effect of changes in accounting principles	0	0
32. Capital changes:		
32.1 Paid in	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0
32.3 Transferred to surplus	0	0
33. Surplus adjustments:		
33.1 Paid in	0	0
33.2 Transferred to capital (Stock Dividend)	0	0
33.3 Transferred from capital	0	0
34. Net remittances from or (to) Home Office	0	0
35. Dividends to stockholders	(1,000,000)	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)	1,104,406	1,985,292
39. Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	82,283,389	81,178,983
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 through 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 through 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 through 3703 plus 3798)(Line 37 above)	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 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	2,376,814	2,237,242
3. Miscellaneous income	0	0
4. Total (Lines 1 through 3)	2,376,814	2,237,242
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 \$ 16,120 tax on capital gains (losses)	560,997	470,001
10. Total (Lines 5 through 9)	560,997	470,001
11. Net cash from operations (Line 4 minus Line 10)	1,815,817	1,767,242
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	17,255,122	7,074,689
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)	17,255,122	7,074,689
13. Cost of investments acquired (long-term only):		
13.1 Bonds	18,927,881	9,023,540
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	23,960	4,555
13.7 Total investments acquired (Lines 13.1 to 13.6)	18,951,841	9,028,095
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)	(1,696,719)	(1,953,406)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
16.5 Dividends to stockholders	2,474	0
16.6 Other cash provided (applied)	5,950	2,335
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	3,476	2,335
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)	122,574	(183,829)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	173,875	357,704
19.2 End of period (Line 18 plus Line 19.1)	296,449	173,875

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

20.0001. Bonds sold in settlement of intercompany dividend	(992,443)	0
20.0002. Accrued interest on bonds sold in settlement of intercompany dividend	(5,083)	0

Underwriting and Investment Exhibit - Part 1 - Premiums Earned

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2024 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	6,119,220	0	13,023	6,132,243	0	0
2.1 Allied lines	10,418,469	0	4,754	10,423,223	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	280,198	0	0	280,198	0	0
3. Farmowners multiple peril	0	0	0	0	0	0
4. Homeowners multiple peril	195,081,233	0	0	195,081,233	0	0
5.1 Commercial multiple peril (non-liability portion)	191,270,611	0	0	191,270,611	0	0
5.2 Commercial multiple peril (liability portion)	136,442,405	0	0	136,442,405	0	0
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	0	0	0	0	0	0
9.1 Inland marine	4,515,107	0	0	4,515,107	0	0
9.2 Pet insurance plans	0	0	0	0	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	2,804,346	0	0	2,804,346	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	74,421,346	0	0	74,421,346	0	0
17.1 Other liability - occurrence	12,547,957	0	0	12,547,957	0	0
17.2 Other liability - claims-made	1,490,189	0	0	1,490,189	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0
18.1 Products liability - occurrence	3,512,961	0	0	3,512,961	0	0
18.2 Products liability - claims-made	0	0	0	0	0	0
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	0	0
19.2 Other private passenger auto liability.....	(104)	0	0	(104)	0	0
19.3 Commercial auto no-fault (personal injury protection)	272,316	0	5,474	277,790	0	0
19.4 Other commercial auto liability.....	12,988,354	0	261,479	13,249,833	0	0
21.1 Private passenger auto physical damage	(326)	0	0	(326)	0	0
21.2 Commercial auto physical damage	4,274,978	0	94,232	4,369,210	0	0
22. Aircraft (all perils)	0	0	0	0	0	0
23. Fidelity	255,991	0	0	255,991	0	0
24. Surety	492,426	0	0	492,426	0	0
26. Burglary and theft	162,246	0	56	162,302	0	0
27. Boiler and machinery	1,232,189	0	0	1,232,189	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	658,582,112	0	379,018	658,961,130	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 through 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 2024 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	2,907,836	5,026	2,912,862	0	0	0	0.0	
2.1 Allied lines	3,439,444	3,670	3,443,114	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	0	0	0	0	0	0	0.0	
3. Farmowners multiple peril	0	0	0	0	0	0	0.0	
4. Homeowners multiple peril	128,863,543	0	128,863,543	0	0	0	0.0	
5.1 Commercial multiple peril (non-liability portion)	111,826,692	0	111,826,692	0	0	0	0.0	
5.2 Commercial multiple peril (liability portion)	61,762,318	0	61,762,318	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	
9.1 Inland marine	919,838	0	919,838	0	0	0	0.0	
9.2 Pet insurance plans	0	0	0	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	25,240,721	0	25,240,721	0	0	0	0.0	
17.1 Other liability - occurrence	2,818,460	0	2,818,460	0	0	0	0.0	
17.2 Other liability - claims-made	81,238	0	81,238	0	0	0	0.0	
17.3 Excess workers' compensation	0	0	0	0	0	0	0.0	
18.1 Products liability - occurrence	387,423	0	387,423	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)	18,916	0	18,916	0	0	0	0.0	
19.2 Other private passenger auto liability	889,047	0	889,047	0	0	0	0.0	
19.3 Commercial auto no-fault (personal injury protection)	129,766	5,828	135,594	0	0	0	0.0	
19.4 Other commercial auto liability	10,558,018	284,307	10,842,325	0	0	0	0.0	
21.1 Private passenger auto physical damage	24,207	0	24,207	0	0	0	0.0	
21.2 Commercial auto physical damage	2,599,585	52,382	2,651,967	0	0	0	0.0	
22. Aircraft (all perils)	0	0	0	0	0	0	0.0	
23. Fidelity	237,542	0	237,542	0	0	0	0.0	
24. Surety	(102,139)	0	(102,139)	0	0	0	0.0	
26. Burglary and theft	1,395,271	0	1,395,271	0	0	0	0.0	
27. Boiler and machinery	5,722	0	5,722	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	354,003,448	351,213	354,354,661	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 through 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0.0	

ANNUAL STATEMENT FOR THE YEAR 2024 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	720,227	48	720,275	0	1,284,621	197	1,284,818	0	0
2.1 Allied lines	1,164,247	179	1,164,426	0	993	636	1,629	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	0	0	0	0	(1,554)	0	(1,554)	0	0
3. Farmowners multiple peril	0	0	0	0	0	0	0	0	0
4. Homeowners multiple peril	35,757,325	0	35,757,325	0	35,670,025	(1)	35,670,024	0	0
5.1 Commercial multiple peril (non-liability portion)	40,565,914	0	40,565,914	0	18,934,790	0	18,934,790	0	0
5.2 Commercial multiple peril (liability portion)	132,970,768	0	132,970,768	0	126,432,566	0	126,432,566	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
9.1 Inland marine	29,025	0	29,025	0	97,105	0	97,105	0	0
9.2 Pet insurance plans	0	0	0	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0	0	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0	0	0	0	0	0
12. Earthquake	0	0	0	0	7,549	0	7,549	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	73,538,932	0	73,538,932	0	44,799,738	0	44,799,738	0	0
17.1 Other liability - occurrence	12,453,203	0	12,453,203	0	14,133,101	0	14,133,101	0	0
17.2 Other liability - claims-made	1,018,681	0	1,018,681	0	946,447	0	946,447	0	0
17.3 Excess workers' compensation	0	0	0	0	0	0	0	0	0
18.1 Products liability - occurrence	765,153	0	765,153	0	2,699,810	0	2,699,810	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)	36,215	0	36,215	0	6,691	0	6,691	0	0
19.2 Other private passenger auto liability	46,980	0	46,980	0	102,540	0	102,540	0	0
19.3 Commercial auto no-fault (personal injury protection)	451,111	14,648	465,759	0	570,197	(10,577)	559,620	0	0
19.4 Other commercial auto liability	10,208,988	663,321	10,872,309	0	10,557,636	134,221	10,691,857	0	0
21.1 Private passenger auto physical damage	0	0	0	0	(485)	0	(485)	0	0
21.2 Commercial auto physical damage	97,345	0	97,345	0	259,531	10,418	269,949	0	0
22. Aircraft (all perils)	0	0	0	0	0	0	0	0	0
23. Fidelity	25,000	0	25,000	0	56,257	0	56,257	0	0
24. Surety	6	0	6	0	182,594	0	182,594	0	0
26. Burglary and theft	10	0	10	0	23,301	0	23,301	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	309,849,130	678,196	310,527,326	0	256,763,453	134,894	256,898,347	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 through 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 2024 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	41,911,489	0	0	41,911,489
1.2 Reinsurance assumed	30,958	0	0	30,958
1.3 Reinsurance ceded	41,942,447	0	0	41,942,447
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	94,735,858	0	94,735,858
2.2 Reinsurance assumed, excluding contingent	0	29,358	0	29,358
2.3 Reinsurance ceded, excluding contingent	0	94,765,216	0	94,765,216
2.4 Contingent - direct	0	15,189,534	0	15,189,534
2.5 Contingent - reinsurance assumed	0	0	0	0
2.6 Contingent - reinsurance ceded	0	15,189,534	0	15,189,534
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	14	14
5. Boards, bureaus and associations	0	0	0	0
6. Surveys and underwriting reports	0	0	0	0
7. Audit of assureds' records	0	0	0	0
8. Salary and related items:				
8.1 Salaries	0	0	43,975	43,975
8.2 Payroll taxes	0	0	0	0
9. Employee relations and welfare	0	0	8,744	8,744
10. Insurance	0	0	0	0
11. Directors' fees	0	0	0	0
12. Travel and travel items	0	0	474	474
13. Rent and rent items	0	0	1,438	1,438
14. Equipment	0	0	10,408	10,408
15. Cost or depreciation of EDP equipment and software	0	0	0	0
16. Printing and stationery	0	0	68	68
17. Postage, telephone and telegraph, exchange and express	0	0	91	91
18. Legal and auditing	0	0	734	734
19. Totals (Lines 3 to 18)	0	0	65,946	65,946
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	45,815	45,815
25. Total expenses incurred	0	0	111,762	111,762
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	111,762	111,762
DETAILS OF WRITE-INS				
2401. Custodial Fees	0	0	24,439	24,439
2402. Outside Data Processing	0	0	17,285	17,285
2403. Miscellaneous	0	0	4,091	4,091
2498. Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499. Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	0	0	45,815	45,815

(a) Includes management fees of \$ 79,810 to affiliates and \$ 7,513 to non-affiliates.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) 387,047	..... 375,798
1.1	Bonds exempt from U.S. tax	(a) 97,980	..... 90,376
1.2	Other bonds (unaffiliated)	(a) 2,231,066	..... 2,321,697
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) 50,278	..... 51,668
7.	Derivative instruments	(f) 0	..... 0
8.	Other invested assets .....	..... 0	..... 0
9.	Aggregate write-ins for investment income .....	..... 259	..... 259
10.	Total gross investment income	2,766,630	2,839,798
11.	Investment expenses		(g) 111,762
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) .....		..... 111,762
17.	Net investment income (Line 10 minus Line 16)		2,728,036
DETAILS OF WRITE-INS			
0901.	Miscellaneous Investment Income .....	..... 259	..... 259
0902.	.....	
0903.	.....	
0998.	Summary of remaining write-ins for Line 9 from overflow page .....	..... 0	..... 0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	259	259
1501.	.....	
1502.	.....	
1503.	.....	
1598.	Summary of remaining write-ins for Line 15 from overflow page .....		..... 0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		0

- (a) Includes \$ 367,272 accrual of discount less \$ 94,300 amortization of premium and less \$ 132,575 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 \$ 839 accrual of discount less \$ 0 amortization of premium and less \$ 2,651 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	(7,673)	0	(7,673)	0	0
1.1	Bonds exempt from U.S. tax	(7,685)	0	(7,685)	0	0
1.2	Other bonds (unaffiliated)	(65,092)	0	(65,092)	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)	(80,450)	0	(80,450)	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 through 0903 plus 0998) (Line 9, above)	0	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens.....			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income.....			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans			
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)			
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)			
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection			
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset			
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets			
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable			
25. Aggregate write-ins for other-than-invested assets			
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)			
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 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 through 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 #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,125,821	\$ 2,037,194
(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>\$ 2,125,821</u>	<u>\$ 2,037,194</u>
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 82,283,389	\$ 81,178,983
(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>\$ 82,283,389</u>	<u>\$ 81,178,983</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	\$ 93,962
2. 12 Months or Longer	\$ 297,752

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

1. Less than 12 Months	\$ 6,361,715
2. 12 Months or Longer	\$ 1,631,980

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

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

Not applicable

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Subject to repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
d. Subject to reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Subject to dollar repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Placed under option contracts	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
i. FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
j. On deposit with states	\$ 6,464,533	\$ -	\$ -	\$ -	\$ 6,464,533	\$ 6,273,574	\$ 190,959
k. On deposit with other regulatory bodies	\$ 753,494	\$ -	\$ -	\$ -	\$ 753,494	\$ 746,580	\$ 6,914
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)	\$ 7,218,027	\$ -	\$ -	\$ -	\$ 7,218,027	\$ 7,020,154	\$ 197,873

(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	\$ -	\$ 6,464,533	7.844%	7.844%
k. On deposit with other regulatory bodies	\$ -	\$ 753,494	0.914%	0.914%
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)	\$ -	\$ 7,218,027	8.759%	8.759%

(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.

Not applicable

Q. Prepayment Penalty and Acceleration Fees

	<u>General Account</u>	<u>Protected Cell</u>
1. Number of CUSIPs	1	0
2. Aggregate Amount of Investment Income	\$ 12,130	\$ -

R., S.

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	<u>Amount</u>
1. Gross	\$ 690,304
2. Nonadmitted	\$ -
3. Admitted	\$ 690,304

D., E.

Not applicable

NOTE 8 Derivative Instruments

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

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

1.

	As of End of Current Period			12/31/2023			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	\$ -	\$ 118,631	\$ 118,631	\$ -	\$ 97,216	\$ 97,216	\$ -	\$ 21,415	\$ 21,415
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$ -	\$ (118,631)	\$ (118,631)	\$ -	\$ (97,216)	\$ (97,216)	\$ -	\$ (21,415)	\$ (21,415)

2.

	As of End of Current Period			12/31/2023			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	\$ 12,360,303	XXX	XXX	\$ 12,191,430	XXX	XXX	\$ 168,873
(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.

	2024	2023
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	14995%	13713%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	\$ 82,283,389	\$ 81,178,983

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.

NOTES TO FINANCIAL STATEMENTS

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

	(1) As of End of Current Period	(2) 12/31/2023	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	\$ 505,645	\$ 456,535	\$ 49,110
(b) Foreign	\$ -	\$ -	\$ -
(c) Subtotal (1a+1b)	\$ 505,645	\$ 456,535	\$ 49,110
(d) Federal income tax on net capital gains	\$ 16,120	\$ 2,066	\$ 14,054
(e) Utilization of capital loss carry-forwards	\$ -	\$ -	\$ -
(f) Other	\$ -	\$ -	\$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	\$ 521,765	\$ 458,601	\$ 63,164
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)	\$ -	\$ -	\$ -
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	\$ 118,631	\$ 97,216	\$ 21,415
(2) Real estate	\$ -	\$ -	\$ -
(3) Other	\$ -	\$ -	\$ -
(99) Subtotal (3b1+3b2+3b3)	\$ 118,631	\$ 97,216	\$ 21,415
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 118,631	\$ 97,216	\$ 21,415
4. Net deferred tax assets/liabilities (2i - 3c)	\$ (118,631)	\$ (97,216)	\$ (21,415)

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) 12/31/2023	(3) (Col. 1 - 2) Change
Adjusted gross deferred tax assets	\$ -	\$ -	\$ -
Total deferred tax liabilities	\$ 118,631	\$ 97,216	\$ 21,415
Net deferred tax assets (liabilities)	\$ (118,631)	\$ (97,216)	\$ (21,415)
Change in net deferred income tax			<u>\$ (21,415)</u>

NOTES TO FINANCIAL STATEMENTS

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	\$ 555,993	21.0%
Tax exempt income	\$ (13,443)	-0.5%
Return of Provision and Other	\$ 630	0.0%
Total	<u>\$ 543,180</u>	<u>20.5%</u>

	As of End of Current Period	
	Tax	Rate
Federal income taxes incurred	\$ 505,645	19.1%
Realized capital gains tax	\$ 16,120	0.6%
Change in net deferred income taxes	\$ 21,415	0.8%
Total statutory income taxes	<u>\$ 543,180</u>	<u>20.5%</u>

E. Operating Loss and Tax Credit Carryforwards

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

For the tax year 2023	\$ 262,731
For the tax year 2024	\$ 455,380

- 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

- 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	VeraVest Investments, Inc.
Citizens Insurance Company of Ohio	Verlan Fire Insurance Company
Citizens Insurance Company of the Midwest	Verlan Holdings, Inc.
Educators Insurance Agency, Inc.	
Hanover Specialty Insurance Brokers, Inc.	

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

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

H. Repatriation Transition Tax (RTT)

Not applicable

I. Alternative Minimum Tax (AMT) Credit

Not applicable

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

A. 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

The company declared a dividend of \$1,000,000 to Hanover on November 7, 2024, which was settled on November 21, 2024 by transferring bonds at fair value of \$992,443, accrued interest of \$5,083 and cash of \$2,474. There were realized losses of \$8,215 as a result of this transaction.

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 \$43,583 as amounts receivable from an affiliated company. These arrangements require that intercompany balances be settled within 30 days.

NOTES TO FINANCIAL STATEMENTS

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.

Opus provided investment-related services under an intercompany advisory agreement until June 3, 2024, when the agreement was officially canceled.

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. The Company declared an ordinary dividend of \$1,000,000 to Hanover, on November 7, 2024. Accordingly, the maximum dividend that may be paid at January 1, 2025 without prior approval is \$3,778,356. Subsequent to November 7, 2025, the maximum dividend payable without prior approval is \$4,778,356.

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

Not Applicable

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

NOTES TO FINANCIAL STATEMENTS

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. There were no transfers between levels 1 and 2 during the reporting period
- b. The Company does not have any liabilities measured at fair value at the end of the current period.

(2) The Company does not have any Level 3 assets or liabilities at fair value at the end of the reporting period.

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

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

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

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

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

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

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

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

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

(5) Not applicable

NOTES TO FINANCIAL STATEMENTS

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	\$ 76,348,223	\$ 81,308,539	\$ 9,463,266	\$ 65,331,698	\$ 1,553,259	\$ -	\$ -
Cash and Short-term Investments	\$ 296,449	\$ 296,449	\$ 296,449	\$ -	\$ -	\$ -	\$ -

D., E.

Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

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

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

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

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

Not applicable

F. Subprime Mortgage Related Risk Exposure

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

G. Insurance-Linked Securities (ILS) Contracts

Not applicable

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

Not applicable

NOTE 22 Events Subsequent

Not applicable

NOTE 23 Reinsurance

A. Unsecured Reinsurance Recoverables

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

Individual Reinsurers Who Are Members of a Group

Group Code	ID Number	Reinsurer Name	Unsecured Amount
0088	13-5129825	The Hanover Insurance Company	\$ 1,027,099,000

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	\$ -	\$ -	\$ 305,946,109	\$ -	\$(305,946,109)	\$ -
b. All Other	\$ 213,875	\$ 16,468	\$ -	\$ -	\$ 213,875	\$ 16,468
c. Total (a+b)	<u>\$ 213,875</u>	<u>\$ 16,468</u>	<u>\$ 305,946,109</u>	<u>\$ -</u>	<u>\$(305,732,234)</u>	<u>\$ 16,468</u>
d. Direct Unearned Premium Reserve						\$ 305,732,234

NOTES TO FINANCIAL STATEMENTS

(2) Not applicable

(3) Not applicable

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

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

Not applicable

NOTE 28 Health Care Receivables

Not applicable

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	\$	-
2. Date of the most recent evaluation of this liability		12/31/2024
3. Was anticipated investment income utilized in the calculation?		Yes [X] No []

NOTE 31 High Deductibles

Not applicable

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

Not applicable

NOTE 33 Asbestos/Environmental Reserves

Not applicable

NOTE 34 Subscriber Savings Accounts

Not applicable

NOTE 35 Multiple Peril Crop Insurance

Not applicable

NOTE 36 Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? 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 2024 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 [] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
.....

- 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 2024 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: \$ 43,583
- 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 2024 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 \$6,464,533
- 26.29 On deposit with other regulatory bodies \$753,494
- 26.30 Pledged as collateral - excluding collateral pledged to
an FHLB \$0
- 26.31 Pledged as collateral to FHLB - including assets
backing funding agreements \$0
- 26.32 Other \$0

26.3 For category (26.26) provide the following:

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

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

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2024 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. This includes both primary and sub-advisors. 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
Wellington Funds (US) LLC	U.....
Certain Invested Assets are managed by the reporting entity	I.....

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 [X] 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 [X] 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
288313	Wellington Funds (US) LLC	5493007617BARIMGYJ883	SEC	NO.....
.....	Certain Invested Assets are managed by the reporting entity .....	.....	Not a registered investment advisor	NO.....

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 2024 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	81,308,539	76,348,223	(4,960,316)
31.2 Preferred stocks	0	0	0
31.3 Totals	81,308,539	76,348,223	(4,960,316)

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 its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:

- a. The security was either:
 - i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
 - ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
- b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
- c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
- d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? 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 2024 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?\$ 12,449

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
Phelps Dunbar .....	.....4,525
Tressler LLC .....	.....7,784

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\$ 1,059,645
 3.22 Non-participating policies\$ 657,522,469

4. For mutual reporting Entities and Reciprocal Exchanges only:
 4.1 Does the reporting entity issue assessable policies? Yes [] No [X]
 4.2 Does the reporting entity issue non-assessable policies? Yes [] No [X]
 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 [X]
 5.2 If yes, is the commission paid:
 5.21 Out of Attorney's-in-fact compensation..... Yes [] No [] N/A []
 5.22 As a direct expense of the exchange..... Yes [] No [] N/A []

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

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

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

- 6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
The Company cedes 100% of its business to The Hanover Insurance Company (Hanover). Hanover maintains workers' compensation coverage under its casualty excess of loss reinsurance agreement.
- 6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
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?
Effective July 1, 2024, we have property catastrophe reinsurance protection up to \$1.9 billion, less a \$200 million with no co-participation for Northeast named storm events. A portion of this coverage is secured through reinsurance agreements supported by catastrophe bonds. This portion contributes reinsurance coverage for Northeast named storms events only. For events other than Northeast named storms, the property catastrophe occurrence excess of loss reinsurance program provides coverage up to \$1.6 billion, less a \$200 million retention, with no co-participation.
- 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 unreinsured 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.
- 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:
.....

- 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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

- 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 2024 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 2024	2 2023	3 2022	4 2021	5 2020
Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1. Liability lines (Lines 11, 16, 17, 18 & 19)	105,499,972	103,411,767	103,363,099	94,705,126	97,757,522
2. Property lines (Lines 1, 2, 9, 12, 21 & 26)	28,686,303	30,290,679	31,680,698	31,440,248	31,602,936
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	524,026,438	510,359,241	496,527,507	441,469,937	422,279,477
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	748,417	500,701	775,010	969,630	1,138,552
5. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
6. Total (Line 35)	658,961,130	644,562,388	632,346,314	568,584,941	552,778,487
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)	2,631,466	2,493,730	1,870,113	1,653,023	1,868,060
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)	505,645	456,536	372,745	348,231	376,959
18. Net income (Line 20)	2,125,821	2,037,194	1,497,368	1,304,792	1,491,101
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	82,409,532	81,278,635	79,252,841	65,741,637	64,436,845
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)	126,143	99,652	59,150	43,505	52,630
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)	82,283,389	81,178,983	79,193,691	65,698,132	64,384,215
Cash Flow (Page 5)					
27. Net cash from operations (Line 11)	1,815,817	1,767,242	1,563,353	1,476,596	1,715,025
Risk-Based Capital Analysis					
28. Total adjusted capital	82,283,389	81,178,983	79,193,691	65,698,132	64,384,215
29. Authorized control level risk-based capital	548,740	591,980	606,517	560,185	241,850
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)	99.6	99.8	99.5	99.4	98.8
31. Stocks (Lines 2.1 & 2.2)	0.0	0.0	0.0	0.0	0.0
32. Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
33. Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34. Cash, cash equivalents and short-term investments (Line 5)	0.4	0.2	0.5	0.6	0.2
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	0.0	1.0
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 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2024	2 2023	3 2022	4 2021	5 2020
Capital and Surplus Accounts (Page 4)					
51. Net unrealized capital gains (losses) (Line 24)	0	0	0	0	0
52. Dividends to stockholders (Line 35)	(1,000,000)	0	0	0	(1,700,000)
53. Change in surplus as regards policyholders for the year (Line 38)	1,104,406	1,985,292	13,495,559	1,313,917	(204,469)
Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54. Liability lines (Lines 11, 16, 17, 18 & 19)	40,413,724	49,359,969	39,327,700	38,010,483	41,601,982
55. Property lines (Lines 1, 2, 9, 12, 21 & 26)	11,347,259	19,579,854	10,789,505	10,385,923	27,254,050
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	302,458,275	340,062,499	222,368,810	187,636,263	192,268,662
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	135,403	1,157,305	398,441	457,131	2,893,174
58. Nonproportional reinsurance lines (Lines 31, 32 & 33)	0	0	0	0	0
59. Total (Line 35)	354,354,661	410,159,627	272,884,456	236,489,800	264,017,868
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 2024 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 2024

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.

(a) Finance and service charges not included in Lines 1 to 35 \$ 1,741

(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 2024 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 2024

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 \$ 12
(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

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ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

NAIC Company Code 22306

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

(a) Finance and service charges not included in Lines 1 to 35 \$ 16,430
(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 2024 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 2024

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 \$ 28,677
(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 2024 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 2024

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 \$ 207,328

(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 10,053
(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 79,919
(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 2024 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 2024

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, Auto, Life, etc., and a total row.

(a) Finance and service charges not included in Lines 1 to 35 \$2,164
(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

19 DE



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 3,354

(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.DC



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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 total row at the bottom.

(a) Finance and service charges not included in Lines 1 to 35 \$ 6,065
(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 2024 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 2024

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, Auto, Life, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 74,796

(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 2024 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 2024

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., ending with a Total (a) row.

(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 .

19.HI



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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 categories 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 \$ 631
(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

19.1D



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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 total row at the bottom.

(a) Finance and service charges not included in Lines 1 to 35 \$ 22,765
(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

19.1L



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 17,989

(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 2024 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 2024

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., and a total row at the bottom.

(a) Finance and service charges not included in Lines 1 to 35 \$ 703

(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 2024 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 2024

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.

(a) Finance and service charges not included in Lines 1 to 35 \$ 886
(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 4,942

(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 2024 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 2024

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, Pet Insurance Plans, 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 (3401-3499).

(a) Finance and service charges not included in Lines 1 to 35 \$ 3,633

(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 2024 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 2024

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, Pet Insurance Plans, 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, and Reins nonproportional assumed property/liability/financial lines.

(a) Finance and service charges not included in Lines 1 to 35 \$ 22,449

(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 10,702

(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 MD



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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 categories 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 \$ 241,152
(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 52,199

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

19.MI



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 14,058
(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 2024 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 2024

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, Commercial Multiple Peril, etc.

(a) Finance and service charges not included in Lines 1 to 35 \$ 935

(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 2024 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 2024

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 \$ 3,291

(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 38

(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 2024 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 2024

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.

(a) Finance and service charges not included in Lines 1 to 35 \$ 591
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

19 NIE



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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, Pet Insurance Plans, 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, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, and Reins nonproportional assumed property/liability/financial lines.

(a) Finance and service charges not included in Lines 1 to 35 \$ 5,138

(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 2024 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 2024

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 \$ 12,520
(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 2024 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 2024

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.

(a) Finance and service charges not included in Lines 1 to 35 \$ 54,270

(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 2024 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 2024

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, Commercial Multiple Peril, etc., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 640
(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

19 NM



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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, Mortgage Guaranty, Ocean Marine, Inland Marine, Pet Insurance Plans, 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, and Reins nonproportional assumed property/liability/financial lines.

(a) Finance and service charges not included in Lines 1 to 35 \$ 242,701

(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 2024 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 2024

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, Pet Insurance Plans, 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, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, and a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 18,835

(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 2024 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 2024

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.

(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 .

19 IND



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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 total row (35).

(a) Finance and service charges not included in Lines 1 to 35 \$ 10,509
(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

19 OH



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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, Auto, Life, etc., and a total row at the bottom.

(a) Finance and service charges not included in Lines 1 to 35 \$ 22,947

(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 6,960
(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 2024 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 2024

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, Auto, Life, etc., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 16,706

(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 PA



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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 row at the bottom.

(a) Finance and service charges not included in Lines 1 to 35 \$ 3,149

(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 8,043
(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 SC



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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 row at the bottom.

19 SD

(a) Finance and service charges not included in Lines 1 to 35 \$ 80
(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 2024 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 2024

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 categories 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 \$ 10,085
(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 2024 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 2024

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, Pet Insurance Plans, 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, Fidelity, Surety, Burglary and Theft, Boiler and Machinery, Credit, International, Warranty, and Reins nonproportional assumed property/liability/financial lines.

(a) Finance and service charges not included in Lines 1 to 35 \$ 65,698

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

19.TX



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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 total row (35).

(a) Finance and service charges not included in Lines 1 to 35 \$ 5,063
(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 UT



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 1,420

(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 64,998
(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 2024 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 2024

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 Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 13,462
(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/WA



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 277

(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 2024 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 2024

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., ending with a Total (a) row.

(a) Finance and service charges not included in Lines 1 to 35 \$ 7,209

(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.W1



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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 'DETAILS OF WRITE-INS' section at the bottom.

19.WV

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



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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., ending with a Total (a) row.

(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 PR



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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., ending with a Total (a) row.

(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 CN



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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.

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 2024 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 2024

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., ending with a Total (a) row.

(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

19.0T



ANNUAL STATEMENT FOR THE YEAR 2024 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 2024

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, and Taxes, Licenses and Fees. Rows include various insurance categories 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 \$ 1,398,213

(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 2024 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		658,961	0	0	310,527	41,783	256,898	111,945	305,946	0	1,027,099	0	0	0	1,027,099	0
0399999		Total Authorized - Affiliates - U.S. Non-Pool - Other			658,961	0	0	310,527	41,783	256,898	111,945	305,946	0	1,027,099	0	0	0	1,027,099	0
0499999		Total Authorized - Affiliates - U.S. Non-Pool			658,961	0	0	310,527	41,783	256,898	111,945	305,946	0	1,027,099	0	0	0	1,027,099	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			658,961	0	0	310,527	41,783	256,898	111,945	305,946	0	1,027,099	0	0	0	1,027,099	0
1499999		Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)			658,961	0	0	310,527	41,783	256,898	111,945	305,946	0	1,027,099	0	0	0	1,027,099	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)			658,961	0	0	310,527	41,783	256,898	111,945	305,946	0	1,027,099	0	0	0	1,027,099	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			658,961	0	0	310,527	41,783	256,898	111,945	305,946	0	1,027,099	0	0	0	1,027,099	0

ANNUAL STATEMENT FOR THE YEAR 2024 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	1,027,099	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999	Total Authorized - Affiliates - U.S. Non-Pool - Other	0	0	XXX	0	1,027,099	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999	Total Authorized - Affiliates - U.S. Non-Pool	0	0	XXX	0	1,027,099	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999	Total Authorized - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999	Total Authorized - Affiliates	0	0	XXX	0	1,027,099	0	0	0	0	0	0	0	0	XXX	0	0
1499999	Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)	0	0	XXX	0	1,027,099	0	0	0	0	0	0	0	0	XXX	0	0
1899999	Total Unauthorized - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999	Total Unauthorized - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2299999	Total Unauthorized - Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2899999	Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3299999	Total Certified - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999	Total Certified - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3699999	Total Certified - Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4299999	Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4699999	Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool	0	0	XXX	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999	Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5099999	Total Reciprocal Jurisdiction - Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5699999	Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5799999	Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)	0	0	XXX	0	1,027,099	0	0	0	0	0	0	0	0	XXX	0	0
5899999	Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)	0	0	XXX	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999	Totals	0	0	XXX	0	1,027,099	0	0	0	0	0	0	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 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												42 Total Overdue Cols. 38+39 +40+41
13-5129825	THE HANOVER INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	0.0	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 2024 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 2024 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)	74 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 2024 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 2024 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	1,027,099	658,961	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 2024 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)	81,638,848	0	81,638,848
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	770,684	0	770,684
6. Net amount recoverable from reinsurers	0	1,027,099,000	1,027,099,000
7. Protected cell assets (Line 27)	0	0	0
8. Totals (Line 28)	82,409,532	1,027,099,000	1,109,508,532
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)	0	721,153,000	721,153,000
10. Taxes, expenses, and other obligations (Lines 4 through 8)	118,631	0	118,631
11. Unearned premiums (Line 9)	0	305,946,000	305,946,000
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	7,512	0	7,512
19. Total liabilities excluding protected cell business (Line 26)	126,143	1,027,099,000	1,027,225,143
20. Protected cell liabilities (Line 27)	0	0	0
21. Surplus as regards policyholders (Line 37)	82,283,389	XXX	82,283,389
22. Totals (Line 38)	82,409,532	1,027,099,000	1,109,508,532

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 2024 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	5,502	5,502	1,801	1,801	1,210	1,210	0	0	XXX
2. 2015.....	544,947	544,947	0	263,536	263,536	29,849	29,849	31,050	31,050	0	0	XXX
3. 2016.....	549,848	549,848	0	224,883	224,883	31,793	31,793	30,026	30,026	0	0	XXX
4. 2017.....	564,037	564,037	0	235,226	235,226	29,468	29,468	29,999	29,999	0	0	XXX
5. 2018.....	574,759	574,759	0	252,843	252,843	31,910	31,910	29,605	29,605	0	0	XXX
6. 2019.....	560,861	560,861	0	252,583	252,583	26,575	26,575	28,102	28,102	0	0	XXX
7. 2020.....	551,407	551,407	0	223,189	223,189	18,067	18,067	27,440	27,440	0	0	XXX
8. 2021.....	560,543	560,543	0	234,289	234,289	15,213	15,213	27,866	27,866	0	0	XXX
9. 2022.....	607,836	607,836	0	304,370	304,370	13,958	13,958	28,235	28,235	0	0	XXX
10. 2023.....	644,159	644,159	0	276,349	276,349	7,802	7,802	28,313	28,313	0	0	XXX
11. 2024.....	650,162	650,162	0	151,447	151,447	3,507	3,507	23,291	23,291	0	0	XXX
12. Totals	XXX	XXX	XXX	2,424,218	2,424,218	209,944	209,944	285,138	285,138	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		Unpaid				
	13	14	15	16	17	18	19	20	21	22			
1. Prior.....	25,617	25,617	19,796	19,796	4,106	4,106	10,691	10,691	961	961	0	0	449
2. 2015.....	4,841	4,841	3,093	3,093	582	582	1,879	1,879	94	94	0	0	41
3. 2016.....	6,449	6,449	3,039	3,039	2,471	2,471	1,879	1,879	148	148	0	0	68
4. 2017.....	10,832	10,832	4,464	4,464	770	770	3,343	3,343	141	141	0	0	68
5. 2018.....	16,431	16,431	6,365	6,365	3,697	3,697	3,032	3,032	351	351	0	0	155
6. 2019.....	13,828	13,828	8,255	8,255	1,579	1,579	4,498	4,498	330	330	0	0	161
7. 2020.....	20,094	20,094	9,318	9,318	3,130	3,130	5,504	5,504	484	484	0	0	257
8. 2021.....	25,886	25,886	15,303	15,303	5,540	5,540	8,047	8,047	650	650	0	0	328
9. 2022.....	50,718	50,718	25,237	25,237	7,746	7,746	13,453	13,453	1,352	1,352	0	0	639
10. 2023.....	53,194	53,194	42,631	42,631	6,219	6,219	20,073	20,073	2,058	2,058	0	0	1,031
11. 2024.....	82,638	82,638	119,397	119,397	5,943	5,943	27,808	27,808	5,171	5,171	0	0	2,871
12. Totals	310,527	310,527	256,898	256,898	41,783	41,783	100,207	100,207	11,738	11,738	0	0	6,068

	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. 2015.....	334,925	334,925	0	61.5	61.5	0.0	0	0	0.0	0	0
3. 2016.....	300,688	300,688	0	54.7	54.7	0.0	0	0	0.0	0	0
4. 2017.....	314,243	314,243	0	55.7	55.7	0.0	0	0	0.0	0	0
5. 2018.....	344,233	344,233	0	59.9	59.9	0.0	0	0	0.0	0	0
6. 2019.....	335,749	335,749	0	59.9	59.9	0.0	0	0	0.0	0	0
7. 2020.....	307,227	307,227	0	55.7	55.7	0.0	0	0	0.0	0	0
8. 2021.....	332,794	332,794	0	59.4	59.4	0.0	0	0	0.0	0	0
9. 2022.....	445,069	445,069	0	73.2	73.2	0.0	0	0	0.0	0	0
10. 2023.....	436,639	436,639	0	67.8	67.8	0.0	0	0	0.0	0	0
11. 2024.....	419,202	419,202	0	64.5	64.5	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 2024 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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior.....												
2. 2015.....												
3. 2016.....	XXX											
4. 2017.....	XXX	XXX										
5. 2018.....	XXX	XXX	XXX									
6. 2019.....	XXX	XXX	XXX									
7. 2020.....	XXX	XXX	XXX	XXX								
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024.....	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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024		
1. Prior.....	000										XXX	XXX
2. 2015.....											XXX	XXX
3. 2016.....	XXX										XXX	XXX
4. 2017.....	XXX	XXX									XXX	XXX
5. 2018.....	XXX	XXX	XXX								XXX	XXX
6. 2019.....	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020.....	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024.....	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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior.....										
2. 2015.....										
3. 2016.....	XXX									
4. 2017.....	XXX	XXX								
5. 2018.....	XXX	XXX	XXX							
6. 2019.....	XXX	XXX	XXX	XXX						
7. 2020.....	XXX	XXX	XXX	XXX	XXX					
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

ANNUAL STATEMENT FOR THE YEAR 2024 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.....	160.....	160.....	26.....	26.....	3.....				3.....	0.....	0.....	XXX.....
2. 2015.....	108,391.....	108,391.....	0.....	57,342.....	57,342.....	2,078.....	2,078.....	7,979.....	7,979.....	0.....	0.....	8,145.....
3. 2016.....	113,024.....	113,024.....	0.....	38,608.....	38,608.....	1,235.....	1,235.....	6,432.....	6,432.....	0.....	0.....	5,893.....
4. 2017.....	121,261.....	121,261.....	0.....	50,975.....	50,975.....	941.....	941.....	5,610.....	5,610.....	0.....	0.....	7,545.....
5. 2018.....	126,733.....	126,733.....	0.....	64,140.....	64,140.....	1,411.....	1,411.....	6,438.....	6,438.....	0.....	0.....	9,004.....
6. 2019.....	129,378.....	129,378.....	0.....	50,184.....	50,184.....	1,222.....	1,222.....	5,962.....	5,962.....	0.....	0.....	6,977.....
7. 2020.....	129,787.....	129,787.....	0.....	62,973.....	62,973.....	1,057.....	1,057.....	6,638.....	6,638.....	0.....	0.....	8,054.....
8. 2021.....	132,500.....	132,500.....	0.....	55,802.....	55,802.....	1,149.....	1,149.....	6,524.....	6,524.....	0.....	0.....	6,928.....
9. 2022.....	155,875.....	155,875.....	0.....	98,764.....	98,764.....	1,604.....	1,604.....	8,359.....	8,359.....	0.....	0.....	8,813.....
10. 2023.....	180,134.....	180,134.....	0.....	139,169.....	139,169.....	1,868.....	1,868.....	10,203.....	10,203.....	0.....	0.....	11,264.....
11. 2024.....	186,432.....	186,432.....	0.....	84,362.....	84,362.....	1,513.....	1,513.....	8,608.....	8,608.....	0.....	0.....	7,575.....
12. Totals.....	XXX.....	XXX.....	XXX.....	702,479.....	702,479.....	14,105.....	14,105.....	72,756.....	72,756.....	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.....	70.....	70.....	1.....	1.....	7.....	7.....	18.....	18.....	8.....				8.....	0.....	0.....	5.....
2. 2015.....	0.....	0.....	2.....	2.....	34.....	34.....	21.....	21.....	3.....	3.....	0.....	0.....	2.....
3. 2016.....	112.....	112.....	3.....	3.....	0.....	0.....	5.....	5.....	3.....	3.....	0.....	0.....	2.....
4. 2017.....	0.....	0.....	24.....	24.....	0.....	0.....	12.....	12.....	0.....	0.....	0.....	0.....	0.....
5. 2018.....	100.....	100.....	85.....	85.....	36.....	36.....	10.....	10.....	2.....	2.....	0.....	0.....	1.....
6. 2019.....	1,207.....	1,207.....	227.....	227.....	65.....	65.....	18.....	18.....	13.....	13.....	0.....	0.....	8.....
7. 2020.....	1,777.....	1,777.....	244.....	244.....	4.....	4.....	19.....	19.....	13.....	13.....	0.....	0.....	8.....
8. 2021.....	1,807.....	1,807.....	579.....	579.....	88.....	88.....	130.....	130.....	27.....	27.....	0.....	0.....	17.....
9. 2022.....	3,606.....	3,606.....	869.....	869.....	136.....	136.....	206.....	206.....	73.....	73.....	0.....	0.....	45.....
10. 2023.....	5,359.....	5,359.....	2,221.....	2,221.....	382.....	382.....	351.....	351.....	124.....	124.....	0.....	0.....	77.....
11. 2024.....	21,719.....	21,719.....	31,415.....	31,415.....	79.....	79.....	975.....	975.....	827.....	827.....	0.....	0.....	513.....
12. Totals.....	35,757.....	35,757.....	35,670.....	35,670.....	831.....	831.....	1,764.....	1,764.....	1,093.....	1,093.....	0.....	0.....	678.....

	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. 2015.....	67,459.....	67,459.....	0.....	62.2.....	62.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2016.....	46,398.....	46,398.....	0.....	41.1.....	41.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2017.....	57,562.....	57,562.....	0.....	47.5.....	47.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2018.....	72,222.....	72,222.....	0.....	57.0.....	57.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2019.....	58,898.....	58,898.....	0.....	45.5.....	45.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2020.....	72,724.....	72,724.....	0.....	56.0.....	56.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2021.....	66,107.....	66,107.....	0.....	49.9.....	49.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2022.....	113,617.....	113,617.....	0.....	72.9.....	72.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2023.....	159,678.....	159,678.....	0.....	88.6.....	88.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2024.....	149,498.....	149,498.....	0.....	80.2.....	80.2.....	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 2024 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.....	18.....	18.....	3.....	3.....	0.....	0.....	0.....	0.....	XXX.....	
2. 2015.....	3,826.....	3,826.....	0.....	1,684.....	1,684.....	86.....	86.....	239.....	239.....	0.....	0.....	405.....	
3. 2016.....	3,074.....	3,074.....	0.....	2,670.....	2,670.....	97.....	97.....	200.....	200.....	0.....	0.....	316.....	
4. 2017.....	2,487.....	2,487.....	0.....	2,140.....	2,140.....	131.....	131.....	163.....	163.....	0.....	0.....	238.....	
5. 2018.....	2,086.....	2,086.....	0.....	1,302.....	1,302.....	58.....	58.....	118.....	118.....	0.....	0.....	176.....	
6. 2019.....	1,763.....	1,763.....	0.....	770.....	770.....	11.....	11.....	88.....	88.....	0.....	0.....	123.....	
7. 2020.....	1,419.....	1,419.....	0.....	474.....	474.....	17.....	17.....	69.....	69.....	0.....	0.....	78.....	
8. 2021.....	1,148.....	1,148.....	0.....	357.....	357.....	2.....	2.....	66.....	66.....	0.....	0.....	71.....	
9. 2022.....	913.....	913.....	0.....	342.....	342.....	23.....	23.....	45.....	45.....	0.....	0.....	56.....	
10. 2023.....	365.....	365.....	0.....	72.....	72.....	0.....	0.....	16.....	16.....	0.....	0.....	18.....	
11. 2024.....	8.....	8.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	
12. Totals	XXX	XXX	XXX	9,829	9,829	429	429	1,004	1,004	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.....	36.....	36.....	2.....	2.....	0.....	0.....	1.....	1.....	1.....	1.....	0.....	0.....	2.....
2. 2015.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
3. 2016.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
4. 2017.....	0.....	0.....	0.....	0.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....
5. 2018.....	0.....	0.....	3.....	3.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....
6. 2019.....	0.....	0.....	6.....	6.....	0.....	0.....	2.....	2.....	0.....	0.....	0.....	0.....	0.....
7. 2020.....	27.....	27.....	6.....	6.....	2.....	2.....	3.....	3.....	1.....	1.....	0.....	0.....	1.....
8. 2021.....	0.....	0.....	18.....	18.....	0.....	0.....	7.....	7.....	0.....	0.....	0.....	0.....	0.....
9. 2022.....	0.....	0.....	39.....	39.....	0.....	0.....	10.....	10.....	0.....	0.....	0.....	0.....	0.....
10. 2023.....	20.....	20.....	33.....	33.....	0.....	0.....	9.....	9.....	1.....	1.....	0.....	0.....	2.....
11. 2024.....	0.....	0.....	2.....	2.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
12. Totals	83	83	109	109	2	2	33	33	4	4	0	0	5

	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. 2015.....	2,009.....	2,009.....	0.....	52.5.....	52.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2016.....	2,968.....	2,968.....	0.....	96.5.....	96.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2017.....	2,435.....	2,435.....	0.....	97.9.....	97.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2018.....	1,483.....	1,483.....	0.....	71.1.....	71.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2019.....	877.....	877.....	0.....	49.7.....	49.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2020.....	599.....	599.....	0.....	42.2.....	42.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2021.....	450.....	450.....	0.....	39.2.....	39.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2022.....	458.....	458.....	0.....	50.2.....	50.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2023.....	151.....	151.....	0.....	41.5.....	41.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2024.....	2.....	2.....	0.....	22.5.....	22.5.....	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 2024 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.....	52.....	52.....	7.....	7.....	2.....			
2. 2015.....	36,468.....	36,468.....	0.....	19,667.....	19,667.....	2,002.....	2,002.....	1,744.....	1,744.....	0.....	0.....	2,620.....
3. 2016.....	31,538.....	31,538.....	0.....	26,277.....	26,277.....	3,012.....	3,012.....	1,585.....	1,585.....	0.....	0.....	2,240.....
4. 2017.....	28,861.....	28,861.....	0.....	14,866.....	14,866.....	1,428.....	1,428.....	1,454.....	1,454.....	0.....	0.....	1,893.....
5. 2018.....	27,326.....	27,326.....	0.....	11,850.....	11,850.....	1,184.....	1,184.....	1,264.....	1,264.....	0.....	0.....	1,695.....
6. 2019.....	22,894.....	22,894.....	0.....	11,909.....	11,909.....	1,240.....	1,240.....	1,103.....	1,103.....	0.....	0.....	1,349.....
7. 2020.....	20,135.....	20,135.....	0.....	6,810.....	6,810.....	507.....	507.....	747.....	747.....	0.....	0.....	679.....
8. 2021.....	18,356.....	18,356.....	0.....	4,494.....	4,494.....	472.....	472.....	732.....	732.....	0.....	0.....	654.....
9. 2022.....	17,469.....	17,469.....	0.....	4,835.....	4,835.....	234.....	234.....	550.....	550.....	0.....	0.....	534.....
10. 2023.....	15,645.....	15,645.....	0.....	2,716.....	2,716.....	66.....	66.....	494.....	494.....	0.....	0.....	504.....
11. 2024.....	14,080.....	14,080.....	0.....	1,132.....	1,132.....	46.....	46.....	380.....	380.....	0.....	0.....	373.....
12. Totals	XXX	XXX	XXX	104,608	104,608	10,198	10,198	10,055	10,055	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.....	1,161.....	1,161.....	182.....	182.....	15.....	15.....	96.....	96.....	6.....				6.....	0.....	0.....	5.....
2. 2015.....	2.....	2.....	91.....	91.....	0.....	0.....	19.....	19.....	0.....	0.....	0.....	0.....	0.....
3. 2016.....	2.....	2.....	109.....	109.....	0.....	0.....	38.....	38.....	0.....	0.....	0.....	0.....	0.....
4. 2017.....	153.....	153.....	178.....	178.....	32.....	32.....	111.....	111.....	1.....	1.....	0.....	0.....	1.....
5. 2018.....	617.....	617.....	285.....	285.....	18.....	18.....	111.....	111.....	4.....	4.....	0.....	0.....	3.....
6. 2019.....	1,083.....	1,083.....	344.....	344.....	33.....	33.....	193.....	193.....	6.....	6.....	0.....	0.....	5.....
7. 2020.....	1,454.....	1,454.....	488.....	488.....	74.....	74.....	220.....	220.....	5.....	5.....	0.....	0.....	4.....
8. 2021.....	1,202.....	1,202.....	1,072.....	1,072.....	58.....	58.....	343.....	343.....	23.....	23.....	0.....	0.....	18.....
9. 2022.....	1,513.....	1,513.....	1,805.....	1,805.....	162.....	162.....	455.....	455.....	16.....	16.....	0.....	0.....	12.....
10. 2023.....	1,503.....	1,503.....	2,383.....	2,383.....	93.....	93.....	736.....	736.....	52.....	52.....	0.....	0.....	40.....
11. 2024.....	2,648.....	2,648.....	4,314.....	4,314.....	66.....	66.....	849.....	849.....	148.....	148.....	0.....	0.....	114.....
12. Totals	11,338	11,338	11,251	11,251	551	551	3,171	3,171	262	262	0	0	202

	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. 2015.....	23,525.....	23,525.....	0.....	64.5.....	64.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2016.....	31,024.....	31,024.....	0.....	98.4.....	98.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2017.....	18,223.....	18,223.....	0.....	63.1.....	63.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2018.....	15,334.....	15,334.....	0.....	56.1.....	56.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2019.....	15,911.....	15,911.....	0.....	69.5.....	69.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2020.....	10,305.....	10,305.....	0.....	51.2.....	51.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2021.....	8,395.....	8,395.....	0.....	45.7.....	45.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2022.....	9,569.....	9,569.....	0.....	54.8.....	54.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2023.....	8,043.....	8,043.....	0.....	51.4.....	51.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2024.....	9,584.....	9,584.....	0.....	68.1.....	68.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 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						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.....	1,997.....	1,997.....	122.....	122.....	30.....	30.....	0.....	0.....	XXX.....
2. 2015.....	57,523.....	57,523.....	0.....	16,686.....	16,686.....	1,928.....	1,928.....	4,326.....	4,326.....	0.....	0.....	4,121.....
3. 2016.....	58,946.....	58,946.....	0.....	20,562.....	20,562.....	1,970.....	1,970.....	4,573.....	4,573.....	0.....	0.....	4,050.....
4. 2017.....	66,982.....	66,982.....	0.....	23,913.....	23,913.....	2,655.....	2,655.....	4,721.....	4,721.....	0.....	0.....	4,427.....
5. 2018.....	72,623.....	72,623.....	0.....	23,858.....	23,858.....	2,914.....	2,914.....	4,821.....	4,821.....	0.....	0.....	5,053.....
6. 2019.....	67,489.....	67,489.....	0.....	22,130.....	22,130.....	2,938.....	2,938.....	4,674.....	4,674.....	0.....	0.....	4,585.....
7. 2020.....	62,670.....	62,670.....	0.....	16,105.....	16,105.....	2,249.....	2,249.....	3,784.....	3,784.....	0.....	0.....	3,335.....
8. 2021.....	62,211.....	62,211.....	0.....	16,443.....	16,443.....	2,207.....	2,207.....	4,090.....	4,090.....	0.....	0.....	3,788.....
9. 2022.....	69,175.....	69,175.....	0.....	18,673.....	18,673.....	1,971.....	1,971.....	4,019.....	4,019.....	0.....	0.....	3,851.....
10. 2023.....	72,508.....	72,508.....	0.....	10,965.....	10,965.....	1,397.....	1,397.....	4,189.....	4,189.....	0.....	0.....	3,707.....
11. 2024.....	73,741.....	73,741.....	0.....	7,217.....	7,217.....	458.....	458.....	4,179.....	4,179.....	0.....	0.....	3,441.....
12. Totals.....	XXX.....	XXX.....	XXX.....	178,546.....	178,546.....	20,808.....	20,808.....	43,405.....	43,405.....	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.....	13,912.....	13,912.....	10,948.....	10,948.....	59.....	59.....	1,570.....	1,570.....	179.....	179.....	0.....	0.....	166.....
2. 2015.....	2,537.....	2,537.....	1,335.....	1,335.....	34.....	34.....	249.....	249.....	22.....	22.....	0.....	0.....	20.....
3. 2016.....	898.....	898.....	1,285.....	1,285.....	42.....	42.....	275.....	275.....	22.....	22.....	0.....	0.....	20.....
4. 2017.....	2,814.....	2,814.....	1,596.....	1,596.....	52.....	52.....	379.....	379.....	27.....	27.....	0.....	0.....	25.....
5. 2018.....	1,638.....	1,638.....	2,076.....	2,076.....	74.....	74.....	520.....	520.....	40.....	40.....	0.....	0.....	37.....
6. 2019.....	2,883.....	2,883.....	2,304.....	2,304.....	116.....	116.....	583.....	583.....	60.....	60.....	0.....	0.....	56.....
7. 2020.....	5,465.....	5,465.....	2,249.....	2,249.....	186.....	186.....	684.....	684.....	111.....	111.....	0.....	0.....	103.....
8. 2021.....	5,492.....	5,492.....	2,115.....	2,115.....	268.....	268.....	975.....	975.....	111.....	111.....	0.....	0.....	103.....
9. 2022.....	8,210.....	8,210.....	3,252.....	3,252.....	356.....	356.....	1,361.....	1,361.....	192.....	192.....	0.....	0.....	178.....
10. 2023.....	13,018.....	13,018.....	4,803.....	4,803.....	702.....	702.....	1,852.....	1,852.....	362.....	362.....	0.....	0.....	335.....
11. 2024.....	16,673.....	16,673.....	12,836.....	12,836.....	691.....	691.....	3,144.....	3,144.....	1,146.....	1,146.....	0.....	0.....	1,061.....
12. Totals.....	73,539.....	73,539.....	44,800.....	44,800.....	2,580.....	2,580.....	11,591.....	11,591.....	2,273.....	2,273.....	0.....	0.....	2,104.....

	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. 2015.....	27,116.....	27,116.....	0.....	47.1.....	47.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2016.....	29,627.....	29,627.....	0.....	50.3.....	50.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2017.....	36,158.....	36,158.....	0.....	54.0.....	54.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2018.....	35,939.....	35,939.....	0.....	49.5.....	49.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2019.....	35,689.....	35,689.....	0.....	52.9.....	52.9.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2020.....	30,833.....	30,833.....	0.....	49.2.....	49.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2021.....	31,700.....	31,700.....	0.....	51.0.....	51.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2022.....	38,033.....	38,033.....	0.....	55.0.....	55.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2023.....	37,286.....	37,286.....	0.....	51.4.....	51.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2024.....	46,344.....	46,344.....	0.....	62.8.....	62.8.....	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 2024 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.....	3,270	3,270	1,378	1,378	864				864	0	0	XXX.....
2. 2015.....	280,578	280,578	0	145,330	145,330	20,081	20,081	12,601	12,601	0	0	9,390
3. 2016.....	284,074	284,074	0	115,759	115,759	21,910	21,910	13,126	13,126	0	0	9,271
4. 2017.....	287,144	287,144	0	126,406	126,406	21,210	21,210	14,223	14,223	0	0	9,805
5. 2018.....	289,271	289,271	0	125,717	125,717	19,036	19,036	13,675	13,675	0	0	9,353
6. 2019.....	286,110	286,110	0	141,170	141,170	18,200	18,200	13,276	13,276	0	0	7,993
7. 2020.....	286,790	286,790	0	108,349	108,349	12,773	12,773	13,822	13,822	0	0	8,576
8. 2021.....	297,349	297,349	0	142,137	142,137	10,302	10,302	14,316	14,316	0	0	6,976
9. 2022.....	315,161	315,161	0	160,801	160,801	9,277	9,277	13,442	13,442	0	0	6,304
10. 2023.....	326,414	326,414	0	111,583	111,583	3,977	3,977	11,925	11,925	0	0	5,258
11. 2024.....	328,828	328,828	0	51,815	51,815	1,324	1,324	8,871	8,871	0	0	3,637
12. Totals	XXX	XXX	XXX	1,232,336	1,232,336	139,467	139,467	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						
	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.....	9,352	9,352	6,838	6,838	3,910	3,910	6,957	6,957	547	547	0	0	221
2. 2015.....	1,842	1,842	1,390	1,390	458	458	1,476	1,476	35	35	0	0	14
3. 2016.....	5,082	5,082	1,195	1,195	1,617	1,617	1,432	1,432	99	99	0	0	40
4. 2017.....	7,358	7,358	2,241	2,241	644	644	2,437	2,437	92	92	0	0	37
5. 2018.....	13,245	13,245	3,198	3,198	3,388	3,388	1,748	1,748	260	260	0	0	105
6. 2019.....	6,780	6,780	4,511	4,511	1,122	1,122	3,079	3,079	191	191	0	0	77
7. 2020.....	11,000	11,000	5,393	5,393	2,761	2,761	3,799	3,799	339	339	0	0	137
8. 2021.....	16,492	16,492	10,042	10,042	4,975	4,975	5,512	5,512	438	438	0	0	177
9. 2022.....	34,562	34,562	16,938	16,938	6,400	6,400	9,758	9,758	879	879	0	0	355
10. 2023.....	30,513	30,513	29,342	29,342	4,669	4,669	14,898	14,898	1,280	1,280	0	0	517
11. 2024.....	37,311	37,311	64,280	64,280	4,750	4,750	19,754	19,754	2,495	2,495	0	0	1,008
12. Totals	173,537	173,537	145,367	145,367	34,694	34,694	70,849	70,849	6,654	6,654	0	0	2,688

	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. 2015.....	183,213	183,213	0	65.3	65.3	0.0	0	0	0.0	0	0
3. 2016.....	160,219	160,219	0	56.4	56.4	0.0	0	0	0.0	0	0
4. 2017.....	174,611	174,611	0	60.8	60.8	0.0	0	0	0.0	0	0
5. 2018.....	180,266	180,266	0	62.3	62.3	0.0	0	0	0.0	0	0
6. 2019.....	188,327	188,327	0	65.8	65.8	0.0	0	0	0.0	0	0
7. 2020.....	158,236	158,236	0	55.2	55.2	0.0	0	0	0.0	0	0
8. 2021.....	204,215	204,215	0	68.7	68.7	0.0	0	0	0.0	0	0
9. 2022.....	252,057	252,057	0	80.0	80.0	0.0	0	0	0.0	0	0
10. 2023.....	208,187	208,187	0	63.8	63.8	0.0	0	0	0.0	0	0
11. 2024.....	190,600	190,600	0	58.0	58.0	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 2024 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. 2015.....	592	592	0	22	22	0	0	8	8	0	0	XXX
3. 2016.....	600	600	0	133	133	0	0	22	22	0	0	XXX
4. 2017.....	666	666	0	169	169	0	0	11	11	0	0	XXX
5. 2018.....	825	825	0	172	172	0	0	15	15	0	0	XXX
6. 2019.....	910	910	0	259	259	0	0	20	20	0	0	XXX
7. 2020.....	1,061	1,061	0	218	218	0	0	24	24	0	0	XXX
8. 2021.....	1,042	1,042	0	52	52	0	0	16	16	0	0	XXX
9. 2022.....	1,025	1,025	0	42	42	0	0	8	8	0	0	XXX
10. 2023.....	996	996	0	232	232	0	0	15	15	0	0	XXX
11. 2024.....	1,124	1,124	0	6	6	0	0	5	5	0	0	XXX
12. Totals	XXX	XXX	XXX	1,304	1,304	0	0	143	143	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. 2015.....	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016.....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2017.....	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2018.....	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2019.....	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2020.....	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2021.....	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2022.....	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2023.....	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2024.....	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. 2015.....	30	30	0	5.1	5.1	0.0	0	0	0.0	0	0
3. 2016.....	154	154	0	25.8	25.8	0.0	0	0	0.0	0	0
4. 2017.....	180	180	0	27.0	27.0	0.0	0	0	0.0	0	0
5. 2018.....	187	187	0	22.7	22.7	0.0	0	0	0.0	0	0
6. 2019.....	279	279	0	30.7	30.7	0.0	0	0	0.0	0	0
7. 2020.....	241	241	0	22.7	22.7	0.0	0	0	0.0	0	0
8. 2021.....	68	68	0	6.5	6.5	0.0	0	0	0.0	0	0
9. 2022.....	50	50	0	4.9	4.9	0.0	0	0	0.0	0	0
10. 2023.....	247	247	0	24.8	24.8	0.0	0	0	0.0	0	0
11. 2024.....	11	11	0	0.9	0.9	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 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.....	8.....	8.....	41.....	41.....	286.....			
2. 2015.....	15,616.....	15,616.....	0.....	7,244.....	7,244.....	2,977.....	2,977.....	1,310.....	1,310.....	0.....	0.....	936.....
3. 2016.....	16,322.....	16,322.....	0.....	6,510.....	6,510.....	3,144.....	3,144.....	1,753.....	1,753.....	0.....	0.....	1,107.....
4. 2017.....	15,476.....	15,476.....	0.....	4,380.....	4,380.....	2,088.....	2,088.....	1,765.....	1,765.....	0.....	0.....	907.....
5. 2018.....	14,077.....	14,077.....	0.....	6,444.....	6,444.....	2,123.....	2,123.....	1,464.....	1,464.....	0.....	0.....	710.....
6. 2019.....	12,556.....	12,556.....	0.....	5,512.....	5,512.....	2,286.....	2,286.....	1,254.....	1,254.....	0.....	0.....	555.....
7. 2020.....	10,895.....	10,895.....	0.....	2,960.....	2,960.....	775.....	775.....	956.....	956.....	0.....	0.....	327.....
8. 2021.....	10,260.....	10,260.....	0.....	4,017.....	4,017.....	729.....	729.....	860.....	860.....	0.....	0.....	286.....
9. 2022.....	11,262.....	11,262.....	0.....	1,020.....	1,020.....	487.....	487.....	709.....	709.....	0.....	0.....	255.....
10. 2023.....	11,504.....	11,504.....	0.....	256.....	256.....	131.....	131.....	505.....	505.....	0.....	0.....	173.....
11. 2024.....	12,571.....	12,571.....	0.....	120.....	120.....	32.....	32.....	496.....	496.....	0.....	0.....	158.....
12. Totals	XXX	XXX	XXX	38,472	38,472	14,813	14,813	11,358	11,358	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.....	714.....	714.....	1,603.....	1,603.....	92.....	92.....	1,856.....	1,856.....	123.....	123.....	0.....	0.....	31.....
2. 2015.....	260.....	260.....	246.....	246.....	36.....	36.....	99.....	99.....	8.....	8.....	0.....	0.....	2.....
3. 2016.....	355.....	355.....	372.....	372.....	812.....	812.....	110.....	110.....	24.....	24.....	0.....	0.....	6.....
4. 2017.....	455.....	455.....	377.....	377.....	28.....	28.....	349.....	349.....	16.....	16.....	0.....	0.....	4.....
5. 2018.....	821.....	821.....	626.....	626.....	143.....	143.....	549.....	549.....	28.....	28.....	0.....	0.....	7.....
6. 2019.....	1,875.....	1,875.....	725.....	725.....	243.....	243.....	519.....	519.....	59.....	59.....	0.....	0.....	15.....
7. 2020.....	250.....	250.....	761.....	761.....	18.....	18.....	640.....	640.....	8.....	8.....	0.....	0.....	2.....
8. 2021.....	888.....	888.....	1,212.....	1,212.....	151.....	151.....	883.....	883.....	47.....	47.....	0.....	0.....	12.....
9. 2022.....	2,251.....	2,251.....	1,886.....	1,886.....	628.....	628.....	1,331.....	1,331.....	142.....	142.....	0.....	0.....	36.....
10. 2023.....	2,193.....	2,193.....	2,747.....	2,747.....	266.....	266.....	1,631.....	1,631.....	192.....	192.....	0.....	0.....	50.....
11. 2024.....	2,392.....	2,392.....	3,579.....	3,579.....	214.....	214.....	2,147.....	2,147.....	370.....	370.....	0.....	0.....	95.....
12. Totals	12,453	12,453	14,133	14,133	2,632	2,632	10,112	10,112	1,016	1,016	0	0	260

	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. 2015.....	12,180.....	12,180.....	0.....	78.0.....	78.0.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2016.....	13,079.....	13,079.....	0.....	80.1.....	80.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2017.....	9,458.....	9,458.....	0.....	61.1.....	61.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2018.....	12,197.....	12,197.....	0.....	86.6.....	86.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2019.....	12,475.....	12,475.....	0.....	99.4.....	99.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2020.....	6,368.....	6,368.....	0.....	58.4.....	58.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2021.....	8,787.....	8,787.....	0.....	85.6.....	85.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2022.....	8,455.....	8,455.....	0.....	75.1.....	75.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2023.....	7,920.....	7,920.....	0.....	68.8.....	68.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2024.....	9,348.....	9,348.....	0.....	74.4.....	74.4.....	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 2024 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. 2015.....	643.....	643.....	0.....	342.....	342.....	250.....	250.....	33.....	33.....	0.....	0.....	19.....
3. 2016.....	1,039.....	1,039.....	0.....	76.....	76.....	74.....	74.....	27.....	27.....	0.....	0.....	12.....
4. 2017.....	613.....	613.....	0.....	231.....	231.....	169.....	169.....	31.....	31.....	0.....	0.....	14.....
5. 2018.....	543.....	543.....	0.....	392.....	392.....	159.....	159.....	23.....	23.....	0.....	0.....	10.....
6. 2019.....	513.....	513.....	0.....	410.....	410.....	77.....	77.....	24.....	24.....	0.....	0.....	9.....
7. 2020.....	624.....	624.....	0.....	101.....	101.....	140.....	140.....	45.....	45.....	0.....	0.....	17.....
8. 2021.....	551.....	551.....	0.....	0.....	0.....	101.....	101.....	30.....	30.....	0.....	0.....	11.....
9. 2022.....	683.....	683.....	0.....	118.....	118.....	35.....	35.....	43.....	43.....	0.....	0.....	16.....
10. 2023.....	876.....	876.....	0.....	32.....	32.....	155.....	155.....	58.....	58.....	0.....	0.....	21.....
11. 2024.....	1,113.....	1,113.....	0.....	0.....	0.....	5.....	5.....	36.....	36.....	0.....	0.....	17.....
12. Totals	XXX	XXX	XXX	1,701	1,701	1,164	1,164	350	350	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.....	4.....	4.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....
2. 2015.....	200.....	200.....	1.....	1.....	20.....	20.....	0.....	0.....	2.....	2.....	0.....	0.....	1.....
3. 2016.....	0.....	0.....	3.....	3.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....
4. 2017.....	0.....	0.....	5.....	5.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....
5. 2018.....	0.....	0.....	9.....	9.....	0.....	0.....	2.....	2.....	0.....	0.....	0.....	0.....	0.....
6. 2019.....	0.....	0.....	15.....	15.....	0.....	0.....	2.....	2.....	0.....	0.....	0.....	0.....	0.....
7. 2020.....	100.....	100.....	32.....	32.....	63.....	63.....	6.....	6.....	2.....	2.....	0.....	0.....	1.....
8. 2021.....	0.....	0.....	50.....	50.....	0.....	0.....	13.....	13.....	0.....	0.....	0.....	0.....	0.....
9. 2022.....	32.....	32.....	107.....	107.....	8.....	8.....	33.....	33.....	4.....	4.....	0.....	0.....	2.....
10. 2023.....	550.....	550.....	231.....	231.....	102.....	102.....	85.....	85.....	9.....	9.....	0.....	0.....	5.....
11. 2024.....	136.....	136.....	489.....	489.....	113.....	113.....	156.....	156.....	24.....	24.....	0.....	0.....	13.....
12. Totals	1,019	1,019	946	946	306	306	299	299	41	41	0	0	22

	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. 2015.....	848.....	848.....	0.....	131.8.....	131.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2016.....	181.....	181.....	0.....	17.4.....	17.4.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2017.....	437.....	437.....	0.....	71.2.....	71.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2018.....	584.....	584.....	0.....	107.5.....	107.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2019.....	528.....	528.....	0.....	102.8.....	102.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2020.....	490.....	490.....	0.....	78.6.....	78.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2021.....	193.....	193.....	0.....	35.1.....	35.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2022.....	380.....	380.....	0.....	55.6.....	55.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2023.....	1,222.....	1,222.....	0.....	139.5.....	139.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2024.....	959.....	959.....	0.....	86.2.....	86.2.....	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 2024 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						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. 2015	19,447	19,447	0	6,643	6,643	191	191	530	530	0	0	XXX
3. 2016	20,865	20,865	0	5,278	5,278	153	153	445	445	0	0	XXX
4. 2017	21,350	21,350	0	3,116	3,116	113	113	271	271	0	0	XXX
5. 2018	22,983	22,983	0	10,852	10,852	229	229	328	328	0	0	XXX
6. 2019	22,525	22,525	0	12,700	12,700	419	419	343	343	0	0	XXX
7. 2020	23,694	23,694	0	19,475	19,475	337	337	422	422	0	0	XXX
8. 2021	24,407	24,407	0	7,228	7,228	228	228	359	359	0	0	XXX
9. 2022	24,657	24,657	0	15,602	15,602	269	269	337	337	0	0	XXX
10. 2023	25,450	25,450	0	7,722	7,722	171	171	354	354	0	0	XXX
11. 2024	23,737	23,737	0	4,164	4,164	124	124	266	266	0	0	XXX
12. Totals	XXX	XXX	XXX	92,780	92,780	2,234	2,234	3,654	3,654	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. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016	(1)	(1)	0	0	0	0	(1)	(1)	0	0	0	0	0
4. 2017	1	1	0	0	0	0	2	2	0	0	0	0	0
5. 2018	0	0	2	2	0	0	1	1	0	0	0	0	0
6. 2019	0	0	2	2	0	0	3	3	0	0	0	0	0
7. 2020	0	0	9	9	0	0	5	5	0	0	0	0	0
8. 2021	6	6	12	12	0	0	11	11	2	2	0	0	1
9. 2022	522	522	(6)	(6)	0	0	20	20	6	6	0	0	3
10. 2023	33	33	189	189	0	0	57	57	2	2	0	0	1
11. 2024	1,352	1,352	1,205	1,205	0	0	115	115	73	73	0	0	22
12. Totals	1,914	1,914	1,413	1,413	0	0	213	213	83	83	0	0	27

	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. 2015	7,364	7,364	0	37.9	37.9	0.0	0	0	0.0	0	0
3. 2016	5,874	5,874	0	28.2	28.2	0.0	0	0	0.0	0	0
4. 2017	3,502	3,502	0	16.4	16.4	0.0	0	0	0.0	0	0
5. 2018	11,412	11,412	0	49.7	49.7	0.0	0	0	0.0	0	0
6. 2019	13,467	13,467	0	59.8	59.8	0.0	0	0	0.0	0	0
7. 2020	20,248	20,248	0	85.5	85.5	0.0	0	0	0.0	0	0
8. 2021	7,845	7,845	0	32.1	32.1	0.0	0	0	0.0	0	0
9. 2022	16,750	16,750	0	67.9	67.9	0.0	0	0	0.0	0	0
10. 2023	8,528	8,528	0	33.5	33.5	0.0	0	0	0.0	0	0
11. 2024	7,300	7,300	0	30.8	30.8	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 2024 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						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.....	(7).....	(7).....	2.....	2.....	0.....			
2. 2015.....	13,856.....	13,856.....	0.....	7,559.....	7,559.....	6.....	6.....	1,529.....	1,529.....	0.....	0.....	3,405.....
3. 2016.....	12,008.....	12,008.....	0.....	6,838.....	6,838.....	11.....	11.....	1,298.....	1,298.....	0.....	0.....	2,764.....
4. 2017.....	11,542.....	11,542.....	0.....	5,792.....	5,792.....	4.....	4.....	1,106.....	1,106.....	0.....	0.....	2,496.....
5. 2018.....	11,396.....	11,396.....	0.....	5,992.....	5,992.....	2.....	2.....	981.....	981.....	0.....	0.....	2,273.....
6. 2019.....	10,001.....	10,001.....	0.....	5,098.....	5,098.....	2.....	2.....	828.....	828.....	0.....	0.....	1,854.....
7. 2020.....	8,549.....	8,549.....	0.....	3,009.....	3,009.....	1.....	1.....	552.....	552.....	0.....	0.....	1,082.....
8. 2021.....	7,784.....	7,784.....	0.....	3,656.....	3,656.....	1.....	1.....	525.....	525.....	0.....	0.....	1,147.....
9. 2022.....	7,152.....	7,152.....	0.....	3,772.....	3,772.....	1.....	1.....	458.....	458.....	0.....	0.....	1,107.....
10. 2023.....	5,774.....	5,774.....	0.....	3,184.....	3,184.....	0.....	0.....	401.....	401.....	0.....	0.....	858.....
11. 2024.....	4,655.....	4,655.....	0.....	2,615.....	2,615.....	1.....	1.....	354.....	354.....	0.....	0.....	651.....
12. Totals	XXX.....	XXX.....	XXX.....	47,507.....	47,507.....	32.....	32.....	8,031.....	8,031.....	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.....	1.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....			
2. 2015.....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
3. 2016.....	0.....	0.....	34.....	34.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
4. 2017.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
5. 2018.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
6. 2019.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
7. 2020.....	0.....	0.....	(1).....	(1).....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....
8. 2021.....	0.....	0.....	(2).....	(2).....	0.....	0.....	1.....	1.....	0.....	0.....	0.....	0.....	0.....
9. 2022.....	0.....	0.....	(7).....	(7).....	0.....	0.....	3.....	3.....	0.....	0.....	0.....	0.....	0.....
10. 2023.....	0.....	0.....	(38).....	(38).....	0.....	0.....	3.....	3.....	0.....	0.....	0.....	0.....	0.....
11. 2024.....	96.....	96.....	280.....	280.....	0.....	0.....	4.....	4.....	26.....	26.....	0.....	0.....	36.....
12. Totals	97.....	97.....	269.....	269.....	0.....	0.....	12.....	12.....	26.....	26.....	0.....	0.....	36.....

	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. 2015.....	9,096.....	9,096.....	0.....	65.6.....	65.6.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
3. 2016.....	8,181.....	8,181.....	0.....	68.1.....	68.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
4. 2017.....	6,903.....	6,903.....	0.....	59.8.....	59.8.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
5. 2018.....	6,975.....	6,975.....	0.....	61.2.....	61.2.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
6. 2019.....	5,928.....	5,928.....	0.....	59.3.....	59.3.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
7. 2020.....	3,562.....	3,562.....	0.....	41.7.....	41.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
8. 2021.....	4,180.....	4,180.....	0.....	53.7.....	53.7.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
9. 2022.....	4,227.....	4,227.....	0.....	59.1.....	59.1.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
10. 2023.....	3,549.....	3,549.....	0.....	61.5.....	61.5.....	0.0.....	0.....	0.....	0.0.....	0.....	0.....
11. 2024.....	3,376.....	3,376.....	0.....	72.5.....	72.5.....	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 2024 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						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	1	0	0	14	14	0	0	XXX
2. 2015.....	3,819	3,819	0	840	840	18	18	567	567	0	0	XXX
3. 2016.....	4,205	4,205	0	968	968	48	48	351	351	0	0	XXX
4. 2017.....	3,455	3,455	0	948	948	60	60	411	411	0	0	XXX
5. 2018.....	2,635	2,635	0	1,378	1,378	14	14	248	248	0	0	XXX
6. 2019.....	2,419	2,419	0	1,057	1,057	36	36	226	226	0	0	XXX
7. 2020.....	1,887	1,887	0	2,536	2,536	65	65	197	197	0	0	XXX
8. 2021.....	1,327	1,327	0	0	0	2	2	139	139	0	0	XXX
9. 2022.....	985	985	0	332	332	1	1	124	124	0	0	XXX
10. 2023.....	745	745	0	353	353	0	0	105	105	0	0	XXX
11. 2024.....	730	730	0	0	0	0	0	51	51	0	0	XXX
12. Totals	XXX	XXX	XXX	8,414	8,414	243	243	2,433	2,433	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	89	89	0	0	76	76	0	0	0	0	0
2. 2015.....	0	0	(1)	(1)	0	0	1	1	25	25	0	0	2
3. 2016.....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2017.....	0	0	0	0	0	0	1	1	0	0	0	0	0
5. 2018.....	0	0	1	1	0	0	3	3	13	13	0	0	1
6. 2019.....	0	0	14	14	0	0	3	3	0	0	0	0	0
7. 2020.....	0	0	4	4	0	0	4	4	0	0	0	0	0
8. 2021.....	0	0	8	8	0	0	5	5	0	0	0	0	0
9. 2022.....	0	0	13	13	0	0	8	8	0	0	0	0	0
10. 2023.....	0	0	42	42	0	0	14	14	25	25	0	0	2
11. 2024.....	25	25	68	68	0	0	12	12	25	25	0	0	2
12. Totals	25	25	239	239	0	0	129	129	88	88	0	0	7

	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. 2015.....	1,451	1,451	0	38.0	38.0	0.0	0	0	0.0	0	0
3. 2016.....	1,368	1,368	0	32.5	32.5	0.0	0	0	0.0	0	0
4. 2017.....	1,421	1,421	0	41.1	41.1	0.0	0	0	0.0	0	0
5. 2018.....	1,657	1,657	0	62.9	62.9	0.0	0	0	0.0	0	0
6. 2019.....	1,334	1,334	0	55.2	55.2	0.0	0	0	0.0	0	0
7. 2020.....	2,807	2,807	0	148.7	148.7	0.0	0	0	0.0	0	0
8. 2021.....	154	154	0	11.6	11.6	0.0	0	0	0.0	0	0
9. 2022.....	479	479	0	48.6	48.6	0.0	0	0	0.0	0	0
10. 2023.....	539	539	0	72.4	72.4	0.0	0	0	0.0	0	0
11. 2024.....	182	182	0	24.9	24.9	0.0	0	0	0.0	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

Schedule P - Part 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 2024 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	4	4	223	223	12	12	0	0	XXX
2. 2015.....	4,188	4,188	0	178	178	233	233	183	183	0	0	118
3. 2016.....	4,152	4,152	0	1,204	1,204	137	137	216	216	0	0	190
4. 2017.....	4,200	4,200	0	2,290	2,290	669	669	233	233	0	0	140
5. 2018.....	4,261	4,261	0	746	746	4,780	4,780	231	231	0	0	128
6. 2019.....	4,303	4,303	0	1,386	1,386	144	144	303	303	0	0	129
7. 2020.....	3,895	3,895	0	180	180	146	146	184	184	0	0	53
8. 2021.....	3,608	3,608	0	103	103	20	20	211	211	0	0	51
9. 2022.....	3,479	3,479	0	69	69	55	55	142	142	0	0	41
10. 2023.....	3,746	3,746	0	67	67	36	36	50	50	0	0	17
11. 2024.....	3,143	3,143	0	16	16	5	5	45	45	0	0	12
12. Totals	XXX	XXX	XXX	6,242	6,242	6,450	6,450	1,809	1,809	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.....	371	371	128	128	23	23	117	117	96	96	0	0	19
2. 2015.....	0	0	28	28	0	0	13	13	0	0	0	0	0
3. 2016.....	0	0	39	39	0	0	19	19	0	0	0	0	0
4. 2017.....	51	51	43	43	14	14	49	49	5	5	0	0	1
5. 2018.....	10	10	79	79	37	37	88	88	5	5	0	0	1
6. 2019.....	0	0	106	106	0	0	96	96	0	0	0	0	0
7. 2020.....	20	20	132	132	21	21	125	125	5	5	0	0	1
8. 2021.....	0	0	197	197	0	0	169	169	0	0	0	0	0
9. 2022.....	22	22	341	341	57	57	267	267	41	41	0	0	8
10. 2023.....	5	5	677	677	6	6	438	438	10	10	0	0	2
11. 2024.....	286	286	929	929	30	30	652	652	35	35	0	0	7
12. Totals	765	765	2,700	2,700	187	187	2,032	2,032	198	198	0	0	39

	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. 2015.....	634	634	0	15.1	15.1	0.0	0	0	0.0	0	0
3. 2016.....	1,615	1,615	0	38.9	38.9	0.0	0	0	0.0	0	0
4. 2017.....	3,355	3,355	0	79.9	79.9	0.0	0	0	0.0	0	0
5. 2018.....	5,977	5,977	0	140.3	140.3	0.0	0	0	0.0	0	0
6. 2019.....	2,035	2,035	0	47.3	47.3	0.0	0	0	0.0	0	0
7. 2020.....	812	812	0	20.9	20.9	0.0	0	0	0.0	0	0
8. 2021.....	700	700	0	19.4	19.4	0.0	0	0	0.0	0	0
9. 2022.....	994	994	0	28.6	28.6	0.0	0	0	0.0	0	0
10. 2023.....	1,288	1,288	0	34.4	34.4	0.0	0	0	0.0	0	0
11. 2024.....	1,998	1,998	0	63.6	63.6	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 1U - Pet Insurance Plans

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

NONE

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

Schedule P - Part 2U - Pet Insurance Plans

NONE

ANNUAL STATEMENT FOR THE YEAR 2024 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			
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024			
1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	189.....	0.....
2. 2015.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,240.....	1,903.....
3. 2016.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,157.....	1,734.....
4. 2017.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	5,375.....	2,170.....
5. 2018.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,544.....	2,459.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,977.....	1,992.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	5,825.....	2,221.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	4,869.....	2,042.....
9. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	6,507.....	2,261.....
10. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	8,566.....	2,621.....
11. 2024.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	5,211.....	1,851.....

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

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	73.....	0.....
2. 2015.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	258.....	147.....
3. 2016.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	225.....	91.....
4. 2017.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	162.....	76.....
5. 2018.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	122.....	54.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	92.....	31.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	47.....	30.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	51.....	20.....
9. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	48.....	8.....
10. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	7.....	9.....
11. 2024.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....

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

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	410.....	0.....
2. 2015.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,798.....	822.....
3. 2016.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,546.....	694.....
4. 2017.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,223.....	669.....
5. 2018.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,106.....	586.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	921.....	423.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	457.....	218.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	433.....	203.....
9. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	373.....	149.....
10. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	302.....	162.....
11. 2024.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	178.....	81.....

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

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	934.....	0.....
2. 2015.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,028.....	2,073.....
3. 2016.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,759.....	1,271.....
4. 2017.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	3,044.....	1,358.....
5. 2018.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	3,421.....	1,595.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	3,023.....	1,506.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	2,141.....	1,091.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	2,409.....	1,276.....
9. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	2,352.....	1,321.....
10. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	1,932.....	1,440.....
11. 2024.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	1,173.....	1,207.....

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior.....	000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,669.....	0.....
2. 2015.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,909.....	4,467.....
3. 2016.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,605.....	4,626.....
4. 2017.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,798.....	4,970.....
5. 2018.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,606.....	4,642.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,106.....	3,810.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	3,412.....	5,027.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	3,897.....	2,902.....
9. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	3,319.....	2,630.....
10. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	2,538.....	2,203.....
11. 2024.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	1,392.....	1,237.....

ANNUAL STATEMENT FOR THE YEAR 2024 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			
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024			
1. Prior.....	000.....												
2. 2015.....													
3. 2016.....	XXX.....												
4. 2017.....	XXX.....	XXX.....											
5. 2018.....	XXX.....	XXX.....	XXX.....										
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....									
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....								
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....							
9. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						
10. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					
11. 2024.....	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. 2015.....													
3. 2016.....	XXX.....												
4. 2017.....	XXX.....	XXX.....											
5. 2018.....	XXX.....	XXX.....	XXX.....										
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....									
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....								
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....							
9. 2022.....	XXX.....												
10. 2023.....	XXX.....												
11. 2024.....	XXX.....												

NONE

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

1. Prior.....	000.....											XXX.....	XXX.....
2. 2015.....												XXX.....	XXX.....
3. 2016.....	XXX.....											XXX.....	XXX.....
4. 2017.....	XXX.....	XXX.....										XXX.....	XXX.....
5. 2018.....	XXX.....	XXX.....	XXX.....									XXX.....	XXX.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....								XXX.....	XXX.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....							XXX.....	XXX.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						XXX.....	XXX.....
9. 2022.....	XXX.....					XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					XXX.....	XXX.....
10. 2023.....	XXX.....				XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				XXX.....	XXX.....
11. 2024.....	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.....	243.....	0.....
2. 2015.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	334.....	600.....
3. 2016.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	432.....	669.....
4. 2017.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	301.....	602.....
5. 2018.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	287.....	416.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	190.....	350.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	99.....	226.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	81.....	193.....
9. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	54.....	165.....
10. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	41.....	82.....
11. 2024.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	24.....	39.....

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. 2015.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	11.....	7.....
3. 2016.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2.....	10.....
4. 2017.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4.....	10.....
5. 2018.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2.....	8.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2.....	7.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	5.....	11.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	0.....	0.....	11.....
9. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	0.....	4.....	10.....
10. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	1.....	15.....
11. 2024.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0.....	0.....	0.....	4.....

**ANNUAL STATEMENT FOR THE YEAR 2024 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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024			
1. Prior	000											XXX	XXX
2. 2015												XXX	XXX
3. 2016	XXX											XXX	XXX
4. 2017	XXX	XXX										XXX	XXX
5. 2018	XXX	XXX	XXX									XXX	XXX
6. 2019	XXX	XXX	XXX	XXX								XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX							XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	000	0	0	0	0	0	0	0	0	0	0	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0	0	2,738	667
3. 2016	XXX	0	0	0	0	0	0	0	0	0	0	2,165	599
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0	0	1,931	565
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0	0	1,776	497
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	1,464	390
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	896	186
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	928	219
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	848	259
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	650	208
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	491	124

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	000											XXX	XXX
2. 2015												XXX	XXX
3. 2016	XXX											XXX	XXX
4. 2017	XXX	XXX										XXX	XXX
5. 2018	XXX	XXX	XXX									XXX	XXX
6. 2019	XXX	XXX	XXX	XXX								XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX							XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						XXX	XXX
9. 2022	XXX					XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
10. 2023	XXX				XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

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

1. Prior	000											XXX	XXX
2. 2015												XXX	XXX
3. 2016	XXX											XXX	XXX
4. 2017	XXX	XXX										XXX	XXX
5. 2018	XXX	XXX	XXX									XXX	XXX
6. 2019	XXX	XXX	XXX	XXX								XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX							XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						XXX	XXX
9. 2022	XXX					XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
10. 2023	XXX				XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000											XXX	XXX
2. 2015												XXX	XXX
3. 2016	XXX											XXX	XXX
4. 2017	XXX	XXX										XXX	XXX
5. 2018	XXX	XXX	XXX									XXX	XXX
6. 2019	XXX	XXX	XXX	XXX								XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX							XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						XXX	XXX
9. 2022	XXX					XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
10. 2023	XXX				XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2024 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		
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024		
1. Prior.....	000.....										XXX.....	XXX.....
2. 2015.....											XXX.....	XXX.....
3. 2016.....	XXX.....										XXX.....	XXX.....
4. 2017.....	XXX.....	XXX.....									XXX.....	XXX.....
5. 2018.....	XXX.....	XXX.....	XXX.....								XXX.....	XXX.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....							XXX.....	XXX.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						XXX.....	XXX.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					XXX.....	XXX.....
9. 2022.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....				XXX.....	XXX.....
10. 2023.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....			XXX.....	XXX.....
11. 2024.....	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. 2015.....											XXX.....	XXX.....
3. 2016.....	XXX.....										XXX.....	XXX.....
4. 2017.....	XXX.....	XXX.....									XXX.....	XXX.....
5. 2018.....	XXX.....	XXX.....	XXX.....								XXX.....	XXX.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....							XXX.....	XXX.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						XXX.....	XXX.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					XXX.....	XXX.....
9. 2022.....	XXX.....				XXX.....	XXX.....						
10. 2023.....	XXX.....			XXX.....	XXX.....							
11. 2024.....	XXX.....											

NONE

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

1. Prior.....	000.....										XXX.....	XXX.....
2. 2015.....											XXX.....	XXX.....
3. 2016.....	XXX.....										XXX.....	XXX.....
4. 2017.....	XXX.....	XXX.....									XXX.....	XXX.....
5. 2018.....	XXX.....	XXX.....	XXX.....								XXX.....	XXX.....
6. 2019.....	XXX.....	XXX.....	XXX.....	XXX.....							XXX.....	XXX.....
7. 2020.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....						XXX.....	XXX.....
8. 2021.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....					XXX.....	XXX.....
9. 2022.....	XXX.....				XXX.....	XXX.....						
10. 2023.....	XXX.....			XXX.....	XXX.....							
11. 2024.....	XXX.....											

NONE

ANNUAL STATEMENT FOR THE YEAR 2024 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			
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024			
1. Prior.....	000	0	0	0	0	0	0	0	0	0	0	64	0
2. 2015.....	0	0	0	0	0	0	0	0	0	0	0	33	85
3. 2016.....	XXX	0	0	0	0	0	0	0	0	0	0	44	146
4. 2017.....	XXX	XXX	0	0	0	0	0	0	0	0	0	39	100
5. 2018.....	XXX	XXX	XXX	0	0	0	0	0	0	0	0	33	94
6. 2019.....	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	44	85
7. 2020.....	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	24	28
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	19	32
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	12	21
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	5	10
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	2	3

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

1. Prior.....	000												
2. 2015.....													
3. 2016.....	XXX												
4. 2017.....	XXX	XXX											
5. 2018.....	XXX	XXX	XXX										
6. 2019.....	XXX	XXX	XXX	XXX									
7. 2020.....	XXX	XXX	XXX	XXX	XXX								
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX							
9. 2022.....	XXX												
10. 2023.....	XXX												
11. 2024.....	XXX												

NONE

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

1. Prior.....	000											XXX	XXX
2. 2015.....												XXX	XXX
3. 2016.....	XXX											XXX	XXX
4. 2017.....	XXX	XXX										XXX	XXX
5. 2018.....	XXX	XXX	XXX									XXX	XXX
6. 2019.....	XXX	XXX	XXX	XXX								XXX	XXX
7. 2020.....	XXX	XXX	XXX	XXX	XXX							XXX	XXX
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX						XXX	XXX
9. 2022.....	XXX					XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
10. 2023.....	XXX				XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior.....	000												
2. 2015.....													
3. 2016.....	XXX												
4. 2017.....	XXX	XXX											
5. 2018.....	XXX	XXX	XXX										
6. 2019.....	XXX	XXX	XXX	XXX									
7. 2020.....	XXX	XXX	XXX	XXX	XXX								
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX							
9. 2022.....	XXX												
10. 2023.....	XXX												
11. 2024.....	XXX												

NONE

SCHEDULE P - PART 3U - PET INSURANCE PLANS

1. Prior.....	000											XXX	XXX
2. 2015.....												XXX	XXX
3. 2016.....	XXX											XXX	XXX
4. 2017.....	XXX	XXX										XXX	XXX
5. 2018.....	XXX	XXX	XXX									XXX	XXX
6. 2019.....	XXX	XXX	XXX	XXX								XXX	XXX
7. 2020.....	XXX	XXX	XXX	XXX	XXX							XXX	XXX
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX						XXX	XXX
9. 2022.....	XXX					XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
10. 2023.....	XXX				XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

Schedule P - Part 4A - Homeowners/Farmowners

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4E - Commercial Multiple Peril

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4G - Special Liability

N O N E

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

N O N E

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

N O N E

Schedule P - Part 4I - Special Property

N O N E

Schedule P - Part 4J - Auto Physical Damage

N O N E

Schedule P - Part 4K - Fidelity/Surety

N O N E

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

N O N E

Schedule P - Part 4M - International

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

Schedule P - Part 4U - Pet Insurance Plans

NONE

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY
SCHEDULE P - PART 5A - HOMEOWNERS/FAROWNERS
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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	611	102	38	22	11	6	4	1	3	2
2. 2015.....	5,559	6,146	6,201	6,222	6,231	6,238	6,238	6,238	6,240	6,240
3. 2016.....	XXX	3,518	4,066	4,104	4,133	4,145	4,150	4,157	4,157	4,157
4. 2017.....	XXX	XXX	4,571	5,290	5,348	5,357	5,363	5,370	5,372	5,375
5. 2018.....	XXX	XXX	XXX	5,769	6,429	6,497	6,518	6,532	6,538	6,544
6. 2019.....	XXX	XXX	XXX	XXX	4,185	4,893	4,933	4,959	4,969	4,977
7. 2020.....	XXX	XXX	XXX	XXX	XXX	4,858	5,733	5,798	5,811	5,825
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	3,967	4,794	4,850	4,869
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,534	6,379	6,507
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,139	8,566
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,211

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	159	88	44	12	8	7	8	9	4	5
2. 2015.....	340	72	51	23	12	4	3	4	2	2
3. 2016.....	XXX	364	75	60	29	13	6	2	2	2
4. 2017.....	XXX	XXX	330	63	26	17	6	2	2	0
5. 2018.....	XXX	XXX	XXX	415	88	37	18	13	5	1
6. 2019.....	XXX	XXX	XXX	XXX	400	59	33	24	15	8
7. 2020.....	XXX	XXX	XXX	XXX	XXX	381	63	28	18	8
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	374	64	30	17
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	716	105	45
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	592	77
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	513

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	530	90	30	11	15	9	7	6	0	4
2. 2015.....	7,501	8,055	8,122	8,135	8,139	8,141	8,142	8,144	8,145	8,145
3. 2016.....	XXX	5,332	5,819	5,866	5,882	5,887	5,888	5,893	5,893	5,893
4. 2017.....	XXX	XXX	6,789	7,472	7,521	7,530	7,535	7,539	7,543	7,545
5. 2018.....	XXX	XXX	XXX	8,340	8,917	8,969	8,983	8,995	8,998	9,004
6. 2019.....	XXX	XXX	XXX	XXX	6,278	6,907	6,941	6,970	6,974	6,977
7. 2020.....	XXX	XXX	XXX	XXX	XXX	7,131	7,978	8,033	8,045	8,054
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	6,075	6,870	6,916	6,928
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,964	8,721	8,813
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,043	11,264
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,575

ANNUAL STATEMENT FOR THE YEAR 2024 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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	101	40	14	6	6	1	2	3	1	0
2. 2015.....	165	235	247	251	253	256	258	258	258	258
3. 2016.....	XXX	140	204	216	224	225	225	225	225	225
4. 2017.....	XXX	XXX	92	145	154	156	156	158	161	162
5. 2018.....	XXX	XXX	XXX	77	117	120	121	121	121	122
6. 2019.....	XXX	XXX	XXX	XXX	62	84	90	92	92	92
7. 2020.....	XXX	XXX	XXX	XXX	XXX	28	45	47	47	47
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	31	50	50	51
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	41	48
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	7
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	78	35	16	12	6	6	3	2	2	2
2. 2015.....	86	18	10	6	4	0	0	0	0	0
3. 2016.....	XXX	83	20	8	1	0	0	0	0	0
4. 2017.....	XXX	XXX	56	10	2	2	2	3	1	0
5. 2018.....	XXX	XXX	XXX	36	3	2	1	1	1	0
6. 2019.....	XXX	XXX	XXX	XXX	29	8	2	0	0	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	14	2	1	1	1
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	18	1	1	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	8	0
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	2
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	65	17	4	2	5	1	0	2	1	0
2. 2015.....	361	395	402	402	402	403	405	405	405	405
3. 2016.....	XXX	280	308	314	316	316	316	316	316	316
4. 2017.....	XXX	XXX	192	228	231	234	234	237	238	238
5. 2018.....	XXX	XXX	XXX	152	173	176	176	176	176	176
6. 2019.....	XXX	XXX	XXX	XXX	109	121	123	123	123	123
7. 2020.....	XXX	XXX	XXX	XXX	XXX	65	77	78	78	78
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	63	68	69	71
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42	55	56
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17	18
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

ANNUAL STATEMENT FOR THE YEAR 2024 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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	705	222	95	41	22	12	4	11	1	2
2. 2015.....	1,254	1,649	1,717	1,772	1,782	1,787	1,789	1,792	1,795	1,798
3. 2016.....	XXX	979	1,369	1,462	1,510	1,528	1,534	1,542	1,546	1,546
4. 2017.....	XXX	XXX	824	1,099	1,157	1,192	1,209	1,214	1,221	1,223
5. 2018.....	XXX	XXX	XXX	687	991	1,047	1,076	1,099	1,104	1,106
6. 2019.....	XXX	XXX	XXX	XXX	569	799	860	896	915	921
7. 2020.....	XXX	XXX	XXX	XXX	XXX	279	386	435	450	457
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	249	399	421	433
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	220	347	373
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	212	302
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	178

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	375	184	83	46	22	13	12	6	5	5
2. 2015.....	463	134	73	19	10	8	8	6	3	0
3. 2016.....	XXX	452	154	85	37	17	11	5	1	0
4. 2017.....	XXX	XXX	340	110	58	26	12	7	3	1
5. 2018.....	XXX	XXX	XXX	317	107	54	31	8	4	3
6. 2019.....	XXX	XXX	XXX	XXX	260	97	57	27	10	5
7. 2020.....	XXX	XXX	XXX	XXX	XXX	131	60	27	11	4
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	133	44	27	18
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	110	30	12
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	117	40
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	474	95	26	15	18	13	3	8	0	2
2. 2015.....	2,294	2,555	2,590	2,607	2,613	2,616	2,618	2,619	2,619	2,620
3. 2016.....	XXX	1,900	2,169	2,216	2,230	2,235	2,236	2,239	2,240	2,240
4. 2017.....	XXX	XXX	1,594	1,823	1,858	1,878	1,889	1,890	1,893	1,893
5. 2018.....	XXX	XXX	XXX	1,362	1,630	1,661	1,678	1,689	1,694	1,695
6. 2019.....	XXX	XXX	XXX	XXX	1,109	1,292	1,331	1,344	1,348	1,349
7. 2020.....	XXX	XXX	XXX	XXX	XXX	561	645	673	677	679
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	506	636	650	654
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	404	516	534
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	440	504
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	373

ANNUAL STATEMENT FOR THE YEAR 2024 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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	949	382	173	105	74	60	32	36	35	37
2. 2015.....	1,010	1,682	1,850	1,928	1,968	1,989	1,997	2,006	2,014	2,028
3. 2016.....	XXX	1,548	2,400	2,581	2,653	2,705	2,733	2,742	2,750	2,759
4. 2017.....	XXX	XXX	1,619	2,600	2,817	2,897	2,969	3,000	3,023	3,044
5. 2018.....	XXX	XXX	XXX	1,892	2,935	3,182	3,283	3,342	3,394	3,421
6. 2019.....	XXX	XXX	XXX	XXX	1,546	2,529	2,768	2,908	2,985	3,023
7. 2020.....	XXX	XXX	XXX	XXX	XXX	1,057	1,786	1,968	2,067	2,141
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	1,047	2,049	2,283	2,409
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,157	2,066	2,352
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,137	1,932
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,173

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	832	544	413	353	307	268	237	209	183	166
2. 2015.....	917	304	171	98	61	46	44	38	30	20
3. 2016.....	XXX	1,007	300	160	105	59	43	33	29	20
4. 2017.....	XXX	XXX	1,150	349	164	117	61	45	35	25
5. 2018.....	XXX	XXX	XXX	1,210	421	230	145	96	48	37
6. 2019.....	XXX	XXX	XXX	XXX	1,165	424	239	146	80	56
7. 2020.....	XXX	XXX	XXX	XXX	XXX	944	336	213	149	103
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	1,153	359	202	103
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,148	350	178
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	979	335
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,061

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	532	138	70	59	40	25	13	11	13	24
2. 2015.....	3,582	3,961	4,037	4,063	4,095	4,103	4,109	4,113	4,114	4,121
3. 2016.....	XXX	3,410	3,892	3,973	4,011	4,025	4,040	4,043	4,047	4,050
4. 2017.....	XXX	XXX	3,734	4,255	4,324	4,363	4,384	4,400	4,415	4,427
5. 2018.....	XXX	XXX	XXX	4,260	4,873	4,979	5,011	5,027	5,034	5,053
6. 2019.....	XXX	XXX	XXX	XXX	3,739	4,391	4,481	4,542	4,568	4,585
7. 2020.....	XXX	XXX	XXX	XXX	XXX	2,711	3,155	3,249	3,302	3,335
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	3,003	3,604	3,735	3,788
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,188	3,695	3,851
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,159	3,707
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,441

ANNUAL STATEMENT FOR THE YEAR 2024 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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	1,833	724	447	232	90	45	40	33	33	25
2. 2015.....	2,944	4,170	4,485	4,707	4,817	4,855	4,871	4,892	4,900	4,909
3. 2016.....	XXX	2,714	3,870	4,188	4,380	4,484	4,532	4,574	4,592	4,605
4. 2017.....	XXX	XXX	2,862	4,101	4,425	4,598	4,686	4,738	4,767	4,798
5. 2018.....	XXX	XXX	XXX	2,886	3,967	4,247	4,423	4,507	4,575	4,606
6. 2019.....	XXX	XXX	XXX	XXX	2,472	3,493	3,772	3,948	4,051	4,106
7. 2020.....	XXX	XXX	XXX	XXX	XXX	2,173	3,056	3,233	3,338	3,412
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	2,437	3,469	3,720	3,897
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,930	3,077	3,319
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,794	2,538
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,392

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	1,811	1,097	607	347	276	314	248	144	113	221
2. 2015.....	1,794	837	535	261	110	73	56	37	26	14
3. 2016.....	XXX	1,886	804	503	300	158	104	72	48	40
4. 2017.....	XXX	XXX	1,852	824	484	291	176	104	68	37
5. 2018.....	XXX	XXX	XXX	1,770	745	460	286	183	122	105
6. 2019.....	XXX	XXX	XXX	XXX	1,581	674	419	245	127	77
7. 2020.....	XXX	XXX	XXX	XXX	XXX	1,125	488	316	200	137
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	1,261	572	336	177
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,321	587	355
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,143	517
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,008

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	2,054	989	628	539	378	317	343	544	854	571
2. 2015.....	7,329	8,793	9,140	9,278	9,330	9,355	9,369	9,381	9,386	9,390
3. 2016.....	XXX	7,302	8,637	8,989	9,135	9,190	9,215	9,246	9,258	9,271
4. 2017.....	XXX	XXX	7,731	9,220	9,563	9,682	9,743	9,772	9,788	9,805
5. 2018.....	XXX	XXX	XXX	7,418	8,782	9,062	9,203	9,250	9,307	9,353
6. 2019.....	XXX	XXX	XXX	XXX	6,263	7,423	7,741	7,893	7,958	7,993
7. 2020.....	XXX	XXX	XXX	XXX	XXX	7,138	8,142	8,395	8,513	8,576
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	5,373	6,581	6,842	6,976
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,664	6,061	6,304
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,326	5,258
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,637

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 2024 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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	217	125	49	29	14	6	5	12	2	1
2. 2015.....	113	227	280	307	324	328	330	332	334	334
3. 2016.....	XXX	147	308	375	399	424	425	430	432	432
4. 2017.....	XXX	XXX	96	191	238	266	294	298	300	301
5. 2018.....	XXX	XXX	XXX	94	184	237	258	264	285	287
6. 2019.....	XXX	XXX	XXX	XXX	50	112	142	171	186	190
7. 2020.....	XXX	XXX	XXX	XXX	XXX	33	51	71	91	99
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	19	42	71	81
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16	40	54
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	41
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	277	161	92	46	21	25	25	21	50	31
2. 2015.....	234	135	96	49	21	8	5	3	1	2
3. 2016.....	XXX	345	160	81	52	22	20	5	3	6
4. 2017.....	XXX	XXX	246	129	83	50	16	11	7	4
5. 2018.....	XXX	XXX	XXX	217	107	65	33	23	9	7
6. 2019.....	XXX	XXX	XXX	XXX	196	94	64	35	18	15
7. 2020.....	XXX	XXX	XXX	XXX	XXX	98	52	29	9	2
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	90	55	20	12
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81	47	36
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65	50
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	95

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	255	118	51	13	10	14	12	11	44	136
2. 2015.....	648	847	911	925	930	932	933	934	935	936
3. 2016.....	XXX	822	1,016	1,070	1,092	1,099	1,102	1,102	1,103	1,107
4. 2017.....	XXX	XXX	653	811	866	896	906	907	907	907
5. 2018.....	XXX	XXX	XXX	523	640	683	694	698	709	710
6. 2019.....	XXX	XXX	XXX	XXX	395	498	536	548	551	555
7. 2020.....	XXX	XXX	XXX	XXX	XXX	234	286	310	322	327
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	199	261	279	286
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173	224	255
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126	173
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	158

ANNUAL STATEMENT FOR THE YEAR 2024 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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	0	0	0	0	0	0	0	0	0	0
2. 2015.....	4	7	10	11	11	11	11	11	11	11
3. 2016.....	XXX	0	1	2	2	2	2	2	2	2
4. 2017.....	XXX	XXX	2	4	4	4	4	4	4	4
5. 2018.....	XXX	XXX	XXX	1	1	2	2	2	2	2
6. 2019.....	XXX	XXX	XXX	XXX	0	1	1	2	2	2
7. 2020.....	XXX	XXX	XXX	XXX	XXX	1	2	5	5	5
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3	4
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	0	0	0	0	0	0	0	0	0	0
2. 2015.....	6	5	2	1	1	1	1	1	1	1
3. 2016.....	XXX	3	2	0	1	1	1	1	1	0
4. 2017.....	XXX	XXX	7	1	1	1	1	0	0	0
5. 2018.....	XXX	XXX	XXX	4	2	1	1	1	0	0
6. 2019.....	XXX	XXX	XXX	XXX	5	3	2	0	0	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	9	6	4	4	1
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	4	3	0	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	4	2
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	5
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	1	0	0	0	0	0	0	0	0	0
2. 2015.....	14	18	19	19	19	19	19	19	19	19
3. 2016.....	XXX	10	11	11	12	12	12	12	12	12
4. 2017.....	XXX	XXX	13	13	14	14	14	14	14	14
5. 2018.....	XXX	XXX	XXX	7	8	10	10	10	10	10
6. 2019.....	XXX	XXX	XXX	XXX	7	8	9	9	9	9
7. 2020.....	XXX	XXX	XXX	XXX	XXX	15	15	16	17	17
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	9	10	10	11
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15	16
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	21
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17

ANNUAL STATEMENT FOR THE YEAR 2024 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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	72	13	8	5	6	3	27	0	1	1
2. 2015.....	14	26	30	31	31	32	33	33	33	33
3. 2016.....	XXX	14	36	40	40	41	41	42	43	44
4. 2017.....	XXX	XXX	21	27	32	34	37	39	39	39
5. 2018.....	XXX	XXX	XXX	12	24	30	30	33	33	33
6. 2019.....	XXX	XXX	XXX	XXX	15	33	38	38	39	44
7. 2020.....	XXX	XXX	XXX	XXX	XXX	12	17	20	22	24
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	5	16	18	19
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	11	12
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	5
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	40	25	31	55	57	131	10	7	14	19
2. 2015.....	23	11	4	6	2	3	2	0	0	0
3. 2016.....	XXX	48	14	8	5	3	3	1	0	0
4. 2017.....	XXX	XXX	29	15	12	8	3	1	1	1
5. 2018.....	XXX	XXX	XXX	38	8	8	9	0	0	1
6. 2019.....	XXX	XXX	XXX	XXX	34	7	5	4	4	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	14	7	5	2	1
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	12	3	1	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	9	8
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	2
11. 2024.....	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior.....	71	15	20	48	26	89	6	2	13	8
2. 2015.....	73	101	107	112	112	117	118	118	118	118
3. 2016.....	XXX	152	176	185	185	188	188	189	189	190
4. 2017.....	XXX	XXX	111	132	138	140	140	140	140	140
5. 2018.....	XXX	XXX	XXX	97	116	125	127	127	127	128
6. 2019.....	XXX	XXX	XXX	XXX	88	118	124	126	127	129
7. 2020.....	XXX	XXX	XXX	XXX	XXX	41	48	51	51	53
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	37	49	51	51
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32	39	41
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	17
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12

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 2024 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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	192	11	0	0	0	0	0	0	0	0	0
2. 2015.....	36,276	36,286	36,298	36,298	36,298	36,298	36,298	36,298	36,298	36,298	0
3. 2016.....	XXX	31,517	31,603	31,590	31,590	31,590	31,590	31,590	31,590	31,590	0
4. 2017.....	XXX	XXX	28,763	28,735	28,740	28,740	28,740	28,740	28,740	28,740	0
5. 2018.....	XXX	XXX	XXX	27,367	27,376	27,419	27,419	27,419	27,419	27,419	0
6. 2019.....	XXX	XXX	XXX	XXX	22,879	22,927	22,940	22,940	22,940	22,940	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	20,044	19,960	19,960	19,960	19,960	0
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	18,428	18,524	18,514	18,514	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,373	17,420	17,448	28
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,608	15,645	37
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,016	14,016
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,080
13. Earned Premiums (Sch P-Pt. 1)	36,468	31,538	28,861	27,326	22,894	20,135	18,356	17,469	15,645	14,080	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	192	11	0	0	0	0	0	0	0	0	0
2. 2015.....	36,276	36,286	36,298	36,298	36,298	36,298	36,298	36,298	36,298	36,298	0
3. 2016.....	XXX	31,517	31,603	31,590	31,590	31,590	31,590	31,590	31,590	31,590	0
4. 2017.....	XXX	XXX	28,763	28,735	28,740	28,740	28,740	28,740	28,740	28,740	0
5. 2018.....	XXX	XXX	XXX	27,367	27,376	27,419	27,419	27,419	27,419	27,419	0
6. 2019.....	XXX	XXX	XXX	XXX	22,879	22,927	22,940	22,940	22,940	22,940	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	20,044	19,960	19,960	19,960	19,960	0
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	18,428	18,524	18,514	18,514	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,373	17,420	17,448	28
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,608	15,645	37
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,016	14,016
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,080
13. Earned Premiums (Sch P-Pt. 1)	36,468	31,538	28,861	27,326	22,894	20,135	18,356	17,469	15,645	14,080	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	2,750	(256)	(97)	(3)	37	(3)	(2)	0	0	0	0
2. 2015.....	54,773	57,248	57,243	57,227	57,219	57,217	57,215	57,215	57,215	57,215	0
3. 2016.....	XXX	56,726	59,711	59,655	59,627	59,625	59,621	59,621	59,621	59,621	0
4. 2017.....	XXX	XXX	64,100	66,768	66,966	66,912	66,909	66,909	66,909	66,909	0
5. 2018.....	XXX	XXX	XXX	70,030	73,583	73,599	73,583	73,585	73,578	73,578	0
6. 2019.....	XXX	XXX	XXX	XXX	63,736	65,602	65,354	65,346	65,336	65,336	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	60,848	61,814	61,642	61,623	61,589	(34)
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	61,521	65,758	65,616	65,430	(186)
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,117	71,143	71,564	421
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,661	73,372	6,712
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,827	66,827
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,741
13. Earned Premiums (Sch P-Pt. 1)	57,523	58,946	66,982	72,623	67,489	62,670	62,211	69,175	72,508	73,741	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	2,750	(256)	(97)	(3)	37	(3)	(2)	0	0	0	0
2. 2015.....	54,773	57,248	57,243	57,227	57,219	57,217	57,215	57,215	57,215	57,215	0
3. 2016.....	XXX	56,726	59,711	59,655	59,627	59,625	59,621	59,621	59,621	59,621	0
4. 2017.....	XXX	XXX	64,100	66,768	66,966	66,912	66,909	66,909	66,909	66,909	0
5. 2018.....	XXX	XXX	XXX	70,030	73,583	73,599	73,583	73,585	73,578	73,578	0
6. 2019.....	XXX	XXX	XXX	XXX	63,736	65,602	65,354	65,346	65,336	65,336	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	60,848	61,814	61,642	61,623	61,589	(34)
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	61,521	65,758	65,616	65,430	(186)
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,117	71,143	71,564	421
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,661	73,372	6,712
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,827	66,827
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,741
13. Earned Premiums (Sch P-Pt. 1)	57,523	58,946	66,982	72,623	67,489	62,670	62,211	69,175	72,508	73,741	XXX

ANNUAL STATEMENT FOR THE YEAR 2024 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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	1,413	(126)	(25)	0	0	0	0	(8)	0	0	0
2. 2015.....	279,164	279,871	279,867	279,865	279,865	279,865	279,865	279,865	279,865	279,865	0
3. 2016.....	XXX	283,494	284,552	284,425	284,409	284,409	284,409	284,409	284,409	284,409	0
4. 2017.....	XXX	XXX	286,115	286,699	286,829	286,823	286,823	286,823	286,823	286,823	0
5. 2018.....	XXX	XXX	XXX	288,816	290,040	290,039	290,035	290,035	290,035	290,035	0
6. 2019.....	XXX	XXX	XXX	XXX	284,771	284,875	284,671	284,670	284,670	284,670	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	286,694	286,087	286,183	286,054	286,139	84
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	298,164	301,245	301,211	301,265	54
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,993	315,203	315,655	452
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	323,367	325,806	2,440
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	325,798	325,798
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	328,828
13. Earned Premiums (Sch P-Pt. 1)	280,578	284,074	287,144	289,271	286,110	286,790	297,349	315,161	326,414	328,828	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	1,413	(126)	(25)	0	0	0	0	(8)	0	0	0
2. 2015.....	279,164	279,871	279,867	279,865	279,865	279,865	279,865	279,865	279,865	279,865	0
3. 2016.....	XXX	283,494	284,552	284,425	284,409	284,409	284,409	284,409	284,409	284,409	0
4. 2017.....	XXX	XXX	286,115	286,699	286,829	286,823	286,823	286,823	286,823	286,823	0
5. 2018.....	XXX	XXX	XXX	288,816	290,040	290,039	290,035	290,035	290,035	290,035	0
6. 2019.....	XXX	XXX	XXX	XXX	284,771	284,875	284,671	284,670	284,670	284,670	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	286,694	286,087	286,183	286,054	286,139	84
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	298,164	301,245	301,211	301,265	54
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	311,993	315,203	315,655	452
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	323,367	325,806	2,440
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	325,798	325,798
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	328,828
13. Earned Premiums (Sch P-Pt. 1)	280,578	284,074	287,144	289,271	286,110	286,790	297,349	315,161	326,414	328,828	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	344	11	(5)	0	0	0	0	0	0	0	0
2. 2015.....	15,272	15,547	15,568	15,568	15,568	15,568	15,568	15,568	15,568	15,568	0
3. 2016.....	XXX	16,036	16,171	16,100	16,100	16,100	16,100	16,100	16,100	16,100	0
4. 2017.....	XXX	XXX	15,325	14,910	14,998	14,998	14,998	14,998	14,998	14,998	0
5. 2018.....	XXX	XXX	XXX	14,563	14,897	14,907	14,907	14,907	14,907	14,907	0
6. 2019.....	XXX	XXX	XXX	XXX	12,134	12,148	12,164	12,164	12,164	12,164	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	10,872	10,248	10,267	10,243	10,243	0
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	10,868	10,965	11,045	11,045	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,146	11,704	11,857	153
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,890	11,169	279
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,139	12,139
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,571
13. Earned Premiums (Sch P-Pt. 1)	15,616	16,322	15,476	14,077	12,556	10,895	10,260	11,262	11,504	12,571	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	344	11	(5)	0	0	0	0	0	0	0	0
2. 2015.....	15,272	15,547	15,568	15,568	15,568	15,568	15,568	15,568	15,568	15,568	0
3. 2016.....	XXX	16,036	16,171	16,100	16,100	16,100	16,100	16,100	16,100	16,100	0
4. 2017.....	XXX	XXX	15,325	14,910	14,998	14,998	14,998	14,998	14,998	14,998	0
5. 2018.....	XXX	XXX	XXX	14,563	14,897	14,907	14,907	14,907	14,907	14,907	0
6. 2019.....	XXX	XXX	XXX	XXX	12,134	12,148	12,164	12,164	12,164	12,164	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	10,872	10,248	10,267	10,243	10,243	0
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	10,868	10,965	11,045	11,045	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,146	11,704	11,857	153
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,890	11,169	279
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,139	12,139
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,571
13. Earned Premiums (Sch P-Pt. 1)	15,616	16,322	15,476	14,077	12,556	10,895	10,260	11,262	11,504	12,571	XXX

ANNUAL STATEMENT FOR THE YEAR 2024 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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0
2. 2015.....	643	643	643	643	643	643	643	643	643	643	0
3. 2016.....	XXX	1,039	1,039	1,039	1,039	1,039	1,039	1,039	1,039	1,039	0
4. 2017.....	XXX	XXX	613	613	613	613	613	613	613	613	0
5. 2018.....	XXX	XXX	XXX	543	543	543	543	543	543	543	0
6. 2019.....	XXX	XXX	XXX	XXX	513	513	513	513	513	513	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	624	624	624	624	624	0
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	551	551	551	551	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	683	683	683	0
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	876	876	0
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,113	1,113
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,113
13. Earned Premiums (Sch P-Pt. 1)	643	1,039	613	543	513	624	551	683	876	1,113	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	0	0	0	0	0	0	0	0	0	0	0
2. 2015.....	643	643	643	643	643	643	643	643	643	643	0
3. 2016.....	XXX	1,039	1,039	1,039	1,039	1,039	1,039	1,039	1,039	1,039	0
4. 2017.....	XXX	XXX	613	613	613	613	613	613	613	613	0
5. 2018.....	XXX	XXX	XXX	543	543	543	543	543	543	543	0
6. 2019.....	XXX	XXX	XXX	XXX	513	513	513	513	513	513	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	624	624	624	624	624	0
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	551	551	551	551	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	683	683	683	0
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	876	876	0
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,113	1,113
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,113
13. Earned Premiums (Sch P-Pt. 1)	643	1,039	613	543	513	624	551	683	876	1,113	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....											
2. 2015.....											
3. 2016.....	XXX										
4. 2017.....	XXX	XXX									
5. 2018.....	XXX	XXX									
6. 2019.....	XXX	XXX									
7. 2020.....	XXX	XXX									
8. 2021.....	XXX	XXX									
9. 2022.....	XXX	XXX									
10. 2023.....	XXX	XXX									
11. 2024.....	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....											
2. 2015.....											
3. 2016.....	XXX										
4. 2017.....	XXX	XXX									
5. 2018.....	XXX	XXX									
6. 2019.....	XXX	XXX									
7. 2020.....	XXX	XXX									
8. 2021.....	XXX	XXX									
9. 2022.....	XXX	XXX									
10. 2023.....	XXX	XXX									
11. 2024.....	XXX	XXX									
12. Totals.....	XXX	XXX									
13. Earned Premiums (Sch P-Pt. 1)											XXX

**ANNUAL STATEMENT FOR THE YEAR 2024 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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	
1. Prior.....											
2. 2015.....											
3. 2016.....	XXX										
4. 2017.....	XXX	XXX									
5. 2018.....	XXX	XXX									
6. 2019.....	XXX	XXX									
7. 2020.....	XXX	XXX									
8. 2021.....	XXX	XXX									
9. 2022.....	XXX	XXX									
10. 2023.....	XXX	XXX									
11. 2024.....	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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	
1. Prior.....											
2. 2015.....											
3. 2016.....	XXX										
4. 2017.....	XXX	XXX									
5. 2018.....	XXX	XXX									
6. 2019.....	XXX	XXX									
7. 2020.....	XXX	XXX									
8. 2021.....	XXX	XXX									
9. 2022.....	XXX	XXX									
10. 2023.....	XXX	XXX									
11. 2024.....	XXX	XXX									
12. Totals.....	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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	
1. Prior.....											
2. 2015.....											
3. 2016.....	XXX										
4. 2017.....	XXX	XXX									
5. 2018.....	XXX	XXX									
6. 2019.....	XXX	XXX									
7. 2020.....	XXX	XXX									
8. 2021.....	XXX	XXX									
9. 2022.....	XXX	XXX									
10. 2023.....	XXX	XXX									
11. 2024.....	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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	
1. Prior.....											
2. 2015.....											
3. 2016.....	XXX										
4. 2017.....	XXX	XXX									
5. 2018.....	XXX	XXX									
6. 2019.....	XXX	XXX									
7. 2020.....	XXX	XXX									
8. 2021.....	XXX	XXX									
9. 2022.....	XXX	XXX									
10. 2023.....	XXX	XXX									
11. 2024.....	XXX	XXX									
12. Totals.....	XXX	XXX									
13. Earned Premiums (Sch P-Pt. 1)											XXX

ANNUAL STATEMENT FOR THE YEAR 2024 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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	152	2	0	0	0	0	0	0	0	0	0
2. 2015.....	4,036	4,059	4,055	4,055	4,055	4,055	4,055	4,055	4,055	4,055	0
3. 2016.....	XXX	4,128	4,176	4,181	4,181	4,181	4,181	4,181	4,181	4,181	0
4. 2017.....	XXX	XXX	4,156	4,192	4,190	4,190	4,190	4,190	4,190	4,190	0
5. 2018.....	XXX	XXX	XXX	4,219	4,290	4,296	4,296	4,296	4,296	4,296	0
6. 2019.....	XXX	XXX	XXX	XXX	4,234	4,297	4,297	4,297	4,297	4,297	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	3,826	3,907	3,928	3,917	3,917	0
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	3,527	3,464	3,467	3,467	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,521	3,601	3,559	(41)
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,674	3,375	(300)
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,485	3,485
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,143
13. Earned Premiums (Sch P-Pt. 1)	4,188	4,152	4,200	4,261	4,303	3,895	3,608	3,479	3,746	3,143	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....	152	2	0	0	0	0	0	0	0	0	0
2. 2015.....	4,036	4,059	4,055	4,055	4,055	4,055	4,055	4,055	4,055	4,055	0
3. 2016.....	XXX	4,128	4,176	4,181	4,181	4,181	4,181	4,181	4,181	4,181	0
4. 2017.....	XXX	XXX	4,156	4,192	4,190	4,190	4,190	4,190	4,190	4,190	0
5. 2018.....	XXX	XXX	XXX	4,219	4,290	4,296	4,296	4,296	4,296	4,296	0
6. 2019.....	XXX	XXX	XXX	XXX	4,234	4,297	4,297	4,297	4,297	4,297	0
7. 2020.....	XXX	XXX	XXX	XXX	XXX	3,826	3,907	3,928	3,917	3,917	0
8. 2021.....	XXX	XXX	XXX	XXX	XXX	XXX	3,527	3,464	3,467	3,467	0
9. 2022.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,521	3,601	3,559	(41)
10. 2023.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,674	3,375	(300)
11. 2024.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,485	3,485
12. Totals.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,143
13. Earned Premiums (Sch P-Pt. 1)	4,188	4,152	4,200	4,261	4,303	3,895	3,608	3,479	3,746	3,143	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....											
2. 2015.....											
3. 2016.....	XXX										
4. 2017.....	XXX	XXX									
5. 2018.....	XXX	XXX									
6. 2019.....	XXX	XXX									
7. 2020.....	XXX	XXX									
8. 2021.....	XXX	XXX									
9. 2022.....	XXX	XXX									
10. 2023.....	XXX	XXX									
11. 2024.....	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	
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior.....											
2. 2015.....											
3. 2016.....	XXX										
4. 2017.....	XXX	XXX									
5. 2018.....	XXX	XXX									
6. 2019.....	XXX	XXX									
7. 2020.....	XXX	XXX									
8. 2021.....	XXX	XXX									
9. 2022.....	XXX	XXX									
10. 2023.....	XXX	XXX									
11. 2024.....	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 2024 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 2015	0	0
1.603 2016	0	0
1.604 2017	0	0
1.605 2018	0	0
1.606 2019	0	0
1.607 2020	0	0
1.608 2021	0	0
1.609 2022	0	0
1.610 2023	0	0
1.611 2024	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 2024 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	1,994,076	2,104,897	0	381,287	378,193	1,952,135	1,741	0
2. Alaska	AK	L	39,066	46,728	0	19,187	17,618	153,743	12	0
3. Arizona	AZ	L	6,212,090	6,701,151	0	5,134,779	3,780,124	4,811,508	16,430	0
4. Arkansas	AR	L	14,640,361	15,475,171	0	25,301,831	26,363,028	11,458,461	28,677	0
5. California	CA	L	71,504,341	74,150,439	0	46,744,625	45,488,673	78,313,739	207,328	0
6. Colorado	CO	L	5,246,669	5,278,997	0	3,319,993	996,457	3,548,186	10,053	0
7. Connecticut	CT	L	29,081,351	28,495,271	0	12,825,358	13,071,904	20,260,465	79,919	0
8. Delaware	DE	L	913,368	988,040	0	395,212	495,132	424,275	2,164	0
9. District of Columbia	DC	L	4,427,013	4,170,522	0	931,650	423,134	3,088,283	3,354	0
10. Florida	FL	L	7,419,776	7,763,213	0	1,876,554	1,009,577	10,429,799	6,065	0
11. Georgia	GA	L	50,962,117	49,560,449	0	38,959,361	54,061,375	37,409,885	74,796	0
12. Hawaii	HI	L	22,545	21,216	0	0	2,295	9,669	0	0
13. Idaho	ID	L	893,395	836,683	0	388,859	1,738,903	1,525,955	631	0
14. Illinois	IL	L	17,040,749	16,527,827	964	6,638,091	6,938,710	19,054,282	22,765	0
15. Indiana	IN	L	9,692,933	9,996,731	0	26,899,307	11,009,161	15,018,389	17,989	0
16. Iowa	IA	L	906,530	959,928	0	366,789	875,932	1,184,500	703	0
17. Kansas	KS	L	403,889	512,554	0	(102,466)	(316,816)	136,140	886	0
18. Kentucky	KY	L	2,710,470	2,777,214	0	1,002,971	443,582	3,919,680	4,942	0
19. Louisiana	LA	L	2,545,760	3,019,335	0	1,776,941	201,816	4,088,480	3,633	0
20. Maine	ME	L	10,361,439	10,358,122	0	3,599,020	1,171,476	8,837,526	22,449	0
21. Maryland	MD	L	9,762,426	9,752,253	0	2,199,599	1,587,809	5,735,015	10,702	0
22. Massachusetts	MA	L	63,488,117	64,405,153	0	19,981,599	18,565,185	44,198,546	241,152	0
23. Michigan	MI	L	27,872,737	28,496,156	0	10,631,048	(2,166,138)	29,855,182	52,199	0
24. Minnesota	MN	L	17,039,343	16,348,397	0	7,550,651	2,725,997	14,923,570	14,058	0
25. Mississippi	MS	L	726,480	769,702	0	206,966	75,645	193,385	935	0
26. Missouri	MO	L	2,620,923	2,596,067	0	1,309,101	(59,828)	3,006,388	3,291	0
27. Montana	MT	L	45,783	58,188	0	0	4,257	25,127	38	0
28. Nebraska	NE	L	916,886	876,510	0	353,870	297,010	433,884	591	0
29. Nevada	NV	L	2,226,121	2,190,976	0	563,654	694,961	1,821,371	5,138	0
30. New Hampshire	NH	L	5,735,654	5,888,730	0	3,987,942	511,577	8,461,847	12,520	0
31. New Jersey	NJ	L	28,570,207	28,610,930	0	8,003,475	2,416,604	31,380,284	54,270	0
32. New Mexico	NM	L	328,653	282,725	0	1,113,737	199,032	329,620	640	0
33. New York	NY	L	93,460,100	85,044,960	0	41,190,256	44,179,548	86,622,688	242,701	0
34. North Carolina	NC	L	12,254,427	11,917,715	0	3,265,544	4,856,264	8,462,370	18,835	0
35. North Dakota	ND	L	1,049,968	1,112,081	0	397,621	(347,205)	709,630	0	0
36. Ohio	OH	L	7,704,805	7,112,009	0	2,890,258	1,881,462	3,935,018	10,509	0
37. Oklahoma	OK	L	21,912,876	21,835,428	0	16,632,911	17,391,092	8,470,164	22,947	0
38. Oregon	OR	L	4,909,233	4,587,270	0	1,295,280	821,346	2,602,824	6,960	0
39. Pennsylvania	PA	L	9,383,343	9,370,452	0	3,593,268	2,104,780	10,054,568	16,706	0
40. Rhode Island	RI	L	1,681,858	1,708,945	0	228,223	55,941	1,418,928	3,149	0
41. South Carolina	SC	L	7,821,033	7,519,282	0	4,101,873	2,039,491	4,114,934	8,043	0
42. South Dakota	SD	L	511,423	653,161	0	205,190	402,836	416,232	80	0
43. Tennessee	TN	L	6,209,907	6,216,185	0	2,686,945	2,111,416	4,668,124	10,085	0
44. Texas	TX	L	37,483,695	36,379,912	0	16,608,373	21,120,966	30,037,384	65,698	0
45. Utah	UT	L	2,645,035	2,606,770	1,164	1,380,929	1,971,337	3,457,624	5,063	0
46. Vermont	VT	L	1,222,601	1,106,960	0	416,826	307,776	1,303,372	1,420	0
47. Virginia	VA	L	34,760,531	34,790,353	0	17,971,938	16,749,451	14,087,791	64,998	0
48. Washington	WA	L	9,430,407	8,062,361	0	4,485,957	3,583,390	9,129,290	13,462	0
49. West Virginia	WV	L	396,150	505,661	0	63,536	51,616	255,192	277	0
50. Wisconsin	WI	L	9,393,452	9,240,838	1,744	4,227,583	4,411,333	10,877,045	7,209	0
51. Wyoming	WY	L	0	0	0	0	11	3	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	(82)	82	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	(1)	0	0	0
58. Aggregate other alien	OT	XXX	0	4,674	0	(54)	(54)	0	0	0
59. Totals	XXX		658,582,112	649,795,292	3,872	354,003,448	316,695,099	566,612,582	1,398,213	0
DETAILS OF WRITE-INS										
58001. CHN China	XXX		0	4,674	0	(54)	(54)	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		0	4,674	0	(54)	(54)	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 -

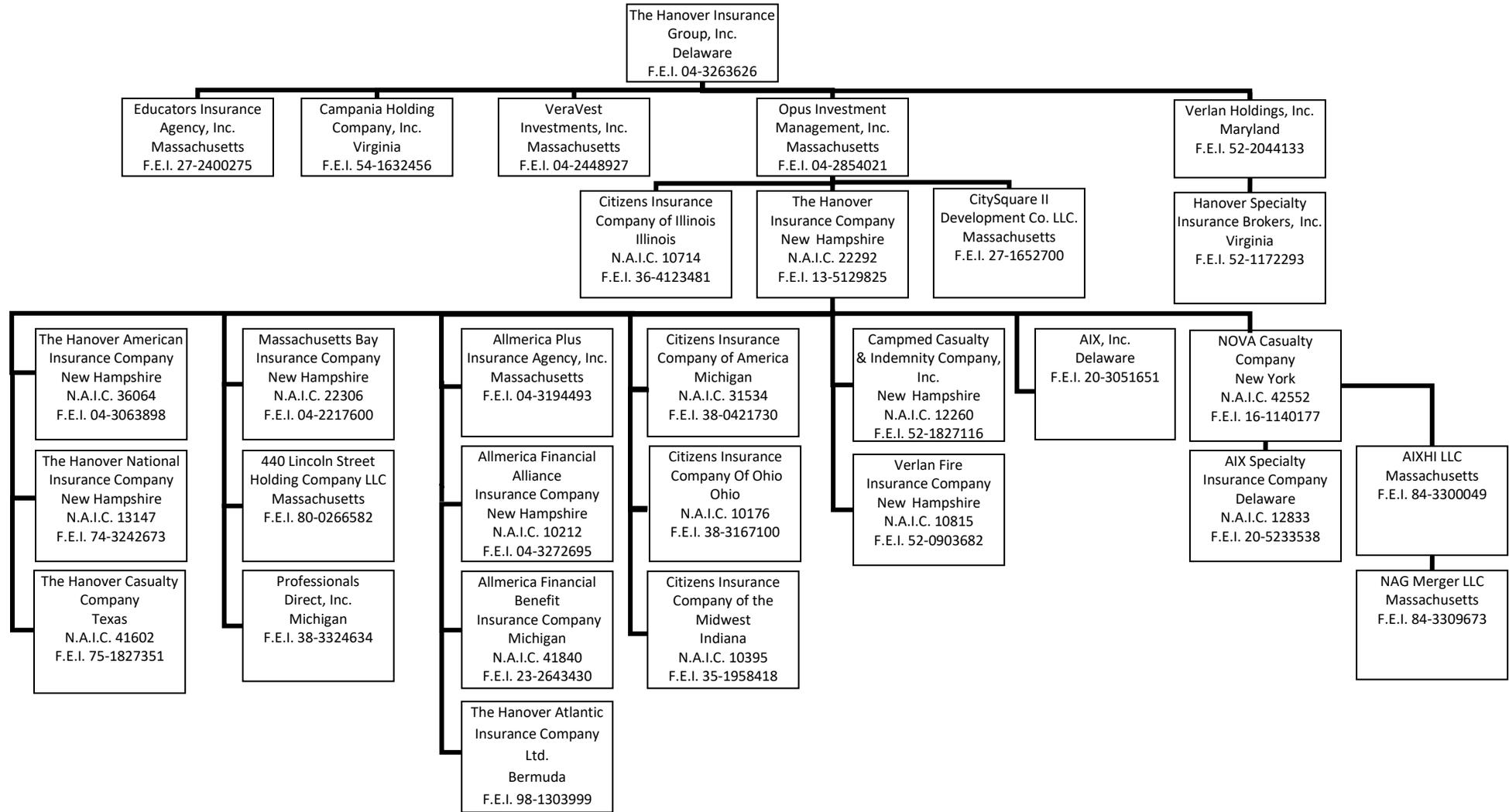
SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					6 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.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0088	The Hanover Insurance Group	12833	80-0266582				440 Lincoln Street Holding Company LLC	MA	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
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	12260	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	31534	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	10714	54-1632456				Campania Holding Company, Inc.	VA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10714	52-1827116				Campmed Casualty & Indemnity Co. Inc.	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10714	38-0421730				Citizens Insurance Company of America	MI	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10176	36-4123481				Citizens Insurance Company of Illinois	IL	IA	Opus Investment Management, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	10395	38-3167100				Citizens Insurance Company of Ohio	OH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	42552	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	42552	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	42552	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	22306	52-1172293				Hanover Specialty Insurance Brokers, Inc.	VA	NIA	Verlan Holdings, Inc.	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
0088	The Hanover Insurance Group	42552	04-2217600				Massachusetts Bay Insurance Company	NH	RE	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
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	42552	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	36064	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	41602	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.	BMJ	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	10815	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				New York Stock Exchange	DE	UIP		Ownership, Board, Management	0.000		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

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ANNUAL STATEMENT FOR THE YEAR 2024 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	1,000,000	0	0	0	0		0	1,000,000	384,214,972
10212	04-3272695	Allmerica Financial Alliance Ins Co.	(1,000,000)	0	0	0	0	0		0	(1,000,000)	272,953,749
41840	23-2643430	Allmerica Financial Benefit Ins Co.	0	10,000,000	0	0	0	(143,336,066)		0	(133,336,066)	1,177,641,594
	04-3194493	Allmerica Plus Insurance Agency, Inc.	(200,000)	0	0	0	0	0		0	(200,000)	0
	52-1827116	Campmed Casualty & Indemnity Company, Inc.	(400,000)	0	0	0	0	0		0	(400,000)	2,691,785
31534	38-0421730	Citizens Insurance Co. of America	(59,000,000)	0	0	0	140,927,543	5,801,207		0	87,728,750	(477,061,784)
10714	36-4123481	Citizens Insurance Co. of Illinois	(900,000)	0	0	0	0	0		0	(900,000)	62,063,513
10176	38-3167100	Citizens Insurance Co. of Ohio	(750,000)	0	0	0	0	0		0	(750,000)	6,256,218
10395	35-1958418	Citizens Insurance Co. of the Midwest	(3,000,000)	0	0	0	0	(109,790,825)		0	(112,790,825)	1,438,584,462
36064	04-3063898	The Hanover American Insurance Co.	(2,600,000)	0	0	0	0	(92,322,520)		0	(94,922,520)	518,948,594
	98-1300399	The Hanover Atlantic Insurance Company	0	0	0	0	0	(72,989,229)		0	(72,989,229)	180,597,897
	13-5129825	The Hanover Insurance Company	(30,550,000)	(10,000,000)	0	0	(29,072,818)	682,846,843		(125,000,000)	488,224,025	(5,376,956,325)
41602	75-1827351	The Hanover Casualty Company	(700,000)	0	0	0	0	0		0	(700,000)	79,379,582
22306	04-2217600	Massachusetts Bay Insurance Company	(1,000,000)	0	0	0	0	(181,309,357)		0	(182,309,357)	1,027,100,455
42552	16-1140177	NOVA Casualty Co.	0	(1,000,000)	0	0	0	0		0	(1,000,000)	569,737,131
	04-3263626	The Hanover Insurance Group, Inc.	100,900,000	0	0	0	(111,854,725)	0		125,000,000	114,045,275	0
13147	74-3242673	The Hanover National Insurance Company	(250,000)	0	0	0	0	0		0	(250,000)	0
10815	52-0903682	Verlan Fire Insurance Co.	(550,000)	0	0	0	0	(88,900,053)		0	(89,450,053)	133,848,157
	04-2854021	Opus Investment Management, Inc.	0	0	0	0	0	0		0	0	0
9999999	Control Totals		0	0	0	0	0	0	XXX	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 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 Alliance Insurance Co.	The Hanover Insurance Company	100.000	NO	The Hanover Insurance Group, Inc.	The Hanover Insurance Group	100.000	NO
Allmerica 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 2024 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 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.
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Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]	
12. Financial Guaranty Insurance Exhibit [Document Identifier 240]	
13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	
14. Supplement A to Schedule T [Document Identifier 455]	
15. Trusteed Surplus Statement [Document Identifier 490]	
16. Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]	
17. Reinsurance Summary Supplemental Filing [Document Identifier 401]	

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 2024 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	11,360,974	13.916	11,360,974	0	11,360,974	13.916
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	9,216,581	11.289	9,216,581	0	9,216,581	11.289
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	6,370,822	7.804	6,370,822	0	6,370,822	7.804
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	36,863,331	45.154	36,863,331	0	36,863,331	45.154
1.06 Industrial and miscellaneous	17,496,831	21.432	17,496,831	0	17,496,831	21.432
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	81,308,539	99.595	81,308,539	0	81,308,539	99.595
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)	0	0.000	0	0	0	0.000
6.02 Cash equivalents (Schedule E, Part 2)	296,449	0.363	296,449	0	296,449	0.363
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	296,449	0.363	296,449	0	296,449	0.363
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	33,860	0.041	33,860	0	33,860	0.041
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	81,638,848	100.000	81,638,848	0	81,638,848	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 Line 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 2024 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	80,435,701
2.	Cost of bonds and stocks acquired, Part 3, Column 7	18,927,881
3.	Accrual of discount	367,272
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	(80,450)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	18,259,695
7.	Deduct amortization of premium	94,300
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	12,130
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	81,308,539
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	81,308,539

ANNUAL STATEMENT FOR THE YEAR 2024 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	11,360,974	10,556,120	11,215,694	11,555,004
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	11,360,974	10,556,120	11,215,694	11,555,004
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	9,216,581	8,343,543	9,443,345	9,075,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	6,370,822	6,113,106	6,278,101	6,640,000
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	36,863,331	34,400,415	36,700,664	37,740,477
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	16,054,862	15,501,933	16,037,813	16,129,697
	9. Canada	0	0	0	0
	10. Other Countries	1,441,968	1,433,106	1,428,207	1,450,000
	11. Totals	17,496,831	16,935,039	17,466,020	17,579,697
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	81,308,539	76,348,223	81,103,824	82,590,178
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	81,308,539	76,348,223	81,103,824	

ANNUAL STATEMENT FOR THE YEAR 2024 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	3,509,874	3,022,865	4,381,497	357,442	89,295	XXX	11,360,974	14.0	12,595,444	15.7	11,360,974	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	3,509,874	3,022,865	4,381,497	357,442	89,295	XXX	11,360,974	14.0	12,595,444	15.7	11,360,974	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	74,994	1,450,423	3,552,247	4,138,916	0	XXX	9,216,581	11.3	12,551,355	15.6	9,216,581	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	74,994	1,450,423	3,552,247	4,138,916	0	XXX	9,216,581	11.3	12,551,355	15.6	9,216,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	545,835	4,783,159	700,367	341,461	0	XXX	6,370,822	7.8	7,440,297	9.2	6,370,822	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	545,835	4,783,159	700,367	341,461	0	XXX	6,370,822	7.8	7,440,297	9.2	6,370,822	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,046,980	13,368,208	17,280,119	4,110,792	1,057,233	XXX	36,863,331	45.3	31,816,068	39.6	36,223,331	640,000
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	1,046,980	13,368,208	17,280,119	4,110,792	1,057,233	XXX	36,863,331	45.3	31,816,068	39.6	36,223,331	640,000

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ANNUAL STATEMENT FOR THE YEAR 2024 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	2,050,954	6,712,718	6,592,723	199,987	0	XXX	15,556,382	19.1	11,719,682	14.6	12,151,486	3,404,895
6.2 NAIC 2	550,766	1,048,223	341,461	0	0	XXX	1,940,449	2.4	4,312,856	5.4	1,391,321	549,128
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	2,601,720	7,760,941	6,934,184	199,987	0	XXX	17,496,831	21.5	16,032,538	19.9	13,542,807	3,954,024
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 2024 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) 7,228,636	29,337,373	32,506,954	9,148,598	1,146,529	0	79,368,090	97.6	XXX	XXX	75,323,194	4,044,895
12.2 NAIC 2	(d) 550,766	1,048,223	341,461	0	0	0	1,940,449	2.4	XXX	XXX	1,391,321	549,128
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	7,779,402	30,385,595	32,848,415	9,148,598	1,146,529	0	(b) 81,308,539	100.0	XXX	XXX	76,714,515	4,594,024
12.8 Line 12.7 as a % of Col. 7	9.6	37.4	40.4	11.3	1.4	0.0	100.0	XXX	XXX	XXX	94.3	5.7
13. Total Bonds Prior Year												
13.1 NAIC 1	6,327,576	25,930,138	36,404,996	6,544,443	915,692	0	XXX	XXX	76,122,845	94.6	72,038,157	4,084,689
13.2 NAIC 2	1,140,424	2,831,877	340,554	0	0	0	XXX	XXX	4,312,856	5.4	3,464,466	848,390
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	7,468,001	28,762,015	36,745,550	6,544,443	915,692	0	XXX	XXX	(b) 80,435,701	100.0	75,502,623	4,933,079
13.8 Line 13.7 as a % of Col. 9	9.3	35.8	45.7	8.1	1.1	0.0	XXX	XXX	100.0	XXX	93.9	6.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	6,116,296	27,669,852	31,241,919	9,148,598	1,146,529	0	75,323,194	92.6	72,038,157	89.6	75,323,194	XXX
14.2 NAIC 2	550,766	499,094	341,461	0	0	0	1,391,321	1.7	3,464,466	4.3	1,391,321	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	6,667,062	28,168,947	31,583,380	9,148,598	1,146,529	0	76,714,515	94.3	75,502,623	93.9	76,714,515	XXX
14.8 Line 14.7 as a % of Col. 7	8.7	36.7	41.2	11.9	1.5	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	8.2	34.6	38.8	11.3	1.4	0.0	94.3	XXX	XXX	XXX	94.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,112,340	1,667,520	1,265,035	0	0	0	4,044,895	5.0	4,084,689	5.1	XXX	4,044,895
15.2 NAIC 2	0	549,128	0	0	0	0	549,128	0.7	848,390	1.1	XXX	549,128
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	1,112,340	2,216,649	1,265,035	0	0	0	4,594,024	5.7	4,933,079	6.1	XXX	4,594,024
15.8 Line 15.7 as a % of Col. 7	24.2	48.3	27.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.4	2.7	1.6	0.0	0.0	0.0	5.7	XXX	XXX	XXX	XXX	5.7

(a) Includes \$ 2,879,327 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

ANNUAL STATEMENT FOR THE YEAR 2024 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	3,377,484	2,592,690	4,037,090	0	0	XXX	10,007,264	12.3	11,071,385	13.8	10,007,264	0
1.02 Residential Mortgage-Backed Securities	132,390	430,174	344,408	357,442	89,295	XXX	1,353,709	1.7	1,524,059	1.9	1,353,709	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	3,509,874	3,022,865	4,381,497	357,442	89,295	XXX	11,360,974	14.0	12,595,444	15.7	11,360,974	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	74,994	1,450,423	3,552,247	4,138,916	0	XXX	9,216,581	11.3	12,551,355	15.6	9,216,581	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	74,994	1,450,423	3,552,247	4,138,916	0	XXX	9,216,581	11.3	12,551,355	15.6	9,216,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	545,835	4,783,159	700,367	341,461	0	XXX	6,370,822	7.8	7,440,297	9.2	6,370,822	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	545,835	4,783,159	700,367	341,461	0	XXX	6,370,822	7.8	7,440,297	9.2	6,370,822	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	583,684	11,765,559	12,367,752	2,633,692	658,300	XXX	28,008,988	34.4	30,655,525	38.1	27,368,988	640,000
5.02 Residential Mortgage-Backed Securities	463,295	1,602,649	1,300,110	1,477,099	398,933	XXX	5,242,087	6.4	1,160,544	1.4	5,242,087	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	3,612,257	0	0	XXX	3,612,257	4.4	0	0.0	3,612,257	0
5.05 Totals	1,046,980	13,368,208	17,280,119	4,110,792	1,057,233	XXX	36,863,331	45.3	31,816,068	39.6	36,223,331	640,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,601,720	4,907,748	6,934,184	199,987	0	XXX	14,643,638	18.0	15,330,262	19.1	10,689,615	3,954,024
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	401,539	0	0	0	XXX	401,539	0.5	702,276	0.9	401,539	0
6.04 Other Loan-Backed and Structured Securities ...	0	2,451,653	0	0	0	XXX	2,451,653	3.0	0	0.0	2,451,653	0
6.05 Totals	2,601,720	7,760,941	6,934,184	199,987	0	XXX	17,496,831	21.5	16,032,538	19.9	13,542,807	3,954,024
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities ...	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2024 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	7,183,717	25,499,579	27,591,640	7,314,057	658,300	XXX	68,247,294	83.9	XXX	XXX	63,653,270	4,594,024
12.02 Residential Mortgage-Backed Securities	595,685	2,032,823	1,644,518	1,834,542	488,228	XXX	6,595,796	8.1	XXX	XXX	6,595,796	0
12.03 Commercial Mortgage-Backed Securities	0	401,539	0	0	0	XXX	401,539	0.5	XXX	XXX	401,539	0
12.04 Other Loan-Backed and Structured Securities	0	2,451,653	3,612,257	0	0	XXX	6,063,911	7.5	XXX	XXX	6,063,911	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	7,779,402	30,385,595	32,848,415	9,148,598	1,146,529	0	81,308,539	100.0	XXX	XXX	76,714,515	4,594,024
12.10 Line 12.09 as a % of Col. 7	9.6	37.4	40.4	11.3	1.4	0.0	100.0	XXX	XXX	XXX	94.3	5.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	6,888,412	27,469,571	36,112,054	5,833,712	745,074	XXX	XXX	XXX	77,048,823	95.8	72,115,744	4,933,079
13.02 Residential Mortgage-Backed Securities	279,307	890,450	633,497	710,731	170,619	XXX	XXX	XXX	2,684,603	3.3	2,684,603	0
13.03 Commercial Mortgage-Backed Securities	300,282	401,994	0	0	0	XXX	XXX	XXX	702,276	0.9	702,276	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	7,468,001	28,762,015	36,745,550	6,544,443	915,692	0	XXX	XXX	80,435,701	100.0	75,502,623	4,933,079
13.10 Line 13.09 as a % of Col. 9	9.3	35.8	45.7	8.1	1.1	0.0	XXX	XXX	100.0	XXX	93.9	6.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	6,071,377	23,282,931	26,326,605	7,314,057	658,300	XXX	63,653,270	78.3	72,115,744	89.7	63,653,270	XXX
14.02 Residential Mortgage-Backed Securities	595,685	2,032,823	1,644,518	1,834,542	488,228	XXX	6,595,796	8.1	2,684,603	3.3	6,595,796	XXX
14.03 Commercial Mortgage-Backed Securities	0	401,539	0	0	0	XXX	401,539	0.5	702,276	0.9	401,539	XXX
14.04 Other Loan-Backed and Structured Securities	0	2,451,653	3,612,257	0	0	XXX	6,063,911	7.5	0	0.0	6,063,911	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	6,667,062	28,168,947	31,583,380	9,148,598	1,146,529	0	76,714,515	94.3	75,502,623	93.9	76,714,515	XXX
14.10 Line 14.09 as a % of Col. 7	8.7	36.7	41.2	11.9	1.5	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	8.2	34.6	38.8	11.3	1.4	0.0	94.3	XXX	XXX	XXX	94.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,112,340	2,216,649	1,265,035	0	0	XXX	4,594,024	5.7	4,933,079	6.1	XXX	4,594,024
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	1,112,340	2,216,649	1,265,035	0	0	0	4,594,024	5.7	4,933,079	6.1	XXX	4,594,024
15.10 Line 15.09 as a % of Col. 7	24.2	48.3	27.5	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.4	2.7	1.6	0.0	0.0	0.0	5.7	XXX	XXX	XXX	XXX	5.7

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	224,852	224,852	0	0	0
3. Accrual of discount	148	148	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	225,000	225,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0
2. Cost of cash equivalents acquired	16,509,310	99,310	16,410,000	0
3. Accrual of discount	690	690	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	16,213,551	100,000	16,113,551	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	296,449	0	296,449	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	296,449	0	296,449	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 2024 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
912828-5N-6	UNITED STATES TREASURY				1.A	962,344	.987695	987,695	1,000,000	988,186	0	12,468	0	0	2.875	4.210	MM	2,527	28,750	11/18/2022	11/30/2025
912828-U2-4	UNITED STATES TREASURY	SD			1.A	475,801	.959727	479,863	500,000	494,954	0	2,604	0	0	2.000	2.556	MM	10,000	10,000	12/22/2016	11/15/2026
912828-V9-8	UNITED STATES TREASURY				1.A	241,104	.959688	239,922	250,000	245,819	0	1,887	0	0	2.250	3.070	FA	2,125	5,625	06/08/2022	02/15/2027
912828-Z9-4	UNITED STATES TREASURY	SD			1.A	162,146	.868516	130,277	150,000	156,459	0	(1,236)	0	0	1.500	0.644	FA	850	2,250	05/04/2020	02/15/2030
912828-Z0-6	UNITED STATES TREASURY				1.A	345,338	.820859	287,301	350,000	347,439	0	466	0	0	0.625	0.764	MM	284	2,188	06/03/2020	05/15/2030
91282C-AE-1	UNITED STATES TREASURY	SD			1.A	482,329	.812578	495,673	610,000	513,730	0	17,569	0	0	0.625	3.766	FA	1,440	4,556	11/18/2022	08/15/2030
91282C-AE-1	UNITED STATES TREASURY				1.A	308,374	.812578	316,905	390,000	328,455	0	7,213	0	0	0.625	3.766	FA	921	1,694	11/18/2022	08/15/2030
91282C-AV-3	UNITED STATES TREASURY	SD			1.A	297,258	.818594	245,578	300,000	298,349	0	318	0	0	0.875	0.972	MM	341	3,150	12/04/2020	11/15/2030
91282C-AV-3	UNITED STATES TREASURY				1.A	198,172	.818594	163,719	200,000	198,899	0	136	0	0	0.875	0.972	MM	227	1,225	12/04/2020	11/15/2030
91282C-BL-4	UNITED STATES TREASURY	SD			1.A	397,500	.825469	330,188	400,000	398,435	0	266	0	0	1.125	1.191	FA	1,700	4,950	02/12/2021	02/15/2031
91282C-BL-4	UNITED STATES TREASURY				1.A	99,375	.825469	82,547	100,000	99,609	0	41	0	0	1.125	1.191	FA	425	675	02/12/2021	02/15/2031
91282C-CB-5	UNITED STATES TREASURY				1.A	498,652	.843828	421,914	500,000	499,117	0	132	0	0	1.625	1.654	MM	1,055	8,125	05/19/2021	05/15/2031
91282C-CS-8	UNITED STATES TREASURY				1.A	297,387	.816406	244,922	300,000	298,227	0	256	0	0	1.250	1.344	FA	1,416	3,750	08/25/2021	08/15/2031
91282C-DY-4	UNITED STATES TREASURY	SD			1.A	272,293	.841406	231,387	275,000	273,010	0	268	0	0	1.875	1.984	FA	1,948	5,371	03/10/2022	02/15/2032
91282C-DY-4	UNITED STATES TREASURY				1.A	24,754	.841406	21,035	25,000	24,819	0	15	0	0	1.875	1.984	FA	177	254	03/10/2022	02/15/2032
91282C-EE-7	UNITED STATES TREASURY				1.A	367,125	.923125	369,250	400,000	372,338	0	5,213	0	0	2.375	4.170	MS	2,427	9,500	02/09/2024	03/31/2029
91282C-EM-9	UNITED STATES TREASURY	SD			1.A	380,547	.941406	376,563	400,000	383,949	0	3,374	0	0	2.875	3.891	AO	1,970	11,500	12/28/2023	04/30/2029
91282C-FE-6	UNITED STATES TREASURY				1.A	496,230	.993164	496,582	500,000	499,189	0	1,292	0	0	3.125	3.391	FA	5,902	15,625	08/24/2022	08/15/2025
91282C-FK-2	UNITED STATES TREASURY				1.A	1,861,206	.994609	1,889,758	1,900,000	1,890,109	0	13,783	0	0	3.500	4.262	MS	19,840	66,500	11/18/2022	09/15/2025
91282C-FY-2	UNITED STATES TREASURY				1.A	339,883	.977734	342,207	350,000	341,845	0	1,459	0	0	3.875	4.408	MM	1,192	13,563	08/25/2023	11/30/2029
91282C-FZ-9	UNITED STATES TREASURY				1.A	249,043	.988828	247,207	250,000	249,416	0	187	0	0	3.875	3.961	MM	852	9,688	12/29/2022	11/30/2027
91282C-GC-9	UNITED STATES TREASURY				1.A	506,934	.988828	494,414	500,000	504,370	0	(1,347)	0	0	3.875	3.565	JD	54	29,063	01/20/2023	12/31/2027
91282C-GM-7	UNITED STATES TREASURY				1.A	299,531	.930625	279,188	300,000	299,621	0	51	0	0	3.500	3.518	FA	3,966	10,500	04/14/2023	02/15/2033
91282C-GS-4	UNITED STATES TREASURY				1.A	301,172	.967350	289,172	300,000	300,923	0	(146)	0	0	3.625	3.560	MS	2,779	10,875	04/14/2023	03/31/2030
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					9,864,497	XXX	9,463,266	10,250,000	10,007,264	0	66,269	0	0	XXX	XXX	XXX	55,714	259,375	XXX	XXX
36179R-IM-8	G2 MA3079 - RMBS		4		1.A	87,116	.973385	79,998	82,185	85,117	0	(555)	0	0	3.500	1.795	MON	240	3,097	09/30/2015	09/20/2030
36179V-DN-7	G2 MA6409 - RMBS		4		1.A	110,138	.872761	93,623	107,272	113,666	0	(157)	0	0	3.000	2.208	MON	268	3,299	01/23/2020	01/20/2050
36179V-HF-0	G2 MA6530 - RMBS		4		1.A	11,103	.817456	9,068	11,092	11,167	0	(3)	0	0	2.500	2.409	MON	23	283	03/12/2020	03/20/2050
36179V-VX-5	G2 MA6930 - RMBS		4		1.A	471,749	.801125	363,558	453,809	472,891	0	(435)	0	0	2.000	1.488	MON	756	9,291	09/29/2020	10/20/2050
36179V-Z0-6	G2 MA7051 - RMBS		4		1.A	131,954	.802021	101,455	126,499	132,171	0	(127)	0	0	2.000	1.455	MON	211	2,589	12/17/2020	12/20/2050
36179W-BY-3	G2 MA7255 - RMBS		4		1.A	125,758	.837055	101,347	121,075	126,272	0	(101)	0	0	2.500	1.944	MON	252	3,100	05/25/2021	03/20/2051
36179W-NE-4	G2 MA7589 - RMBS		4		1.A	192,035	.836127	155,241	185,667	191,858	0	(105)	0	0	2.500	2.076	MON	387	4,758	09/23/2021	09/20/2051
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		4		1.A	221,344	.867350	188,565	217,404	220,567	0	(205)	0	0	2.000	1.710	MON	362	4,502	07/01/2021	07/20/2051
0029999999	Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities					1,351,197	XXX	1,092,854	1,305,004	1,353,709	0	(1,686)	0	0	XXX	XXX	XXX	2,500	30,919	XXX	XXX
0109999999	Total - U.S. Government Bonds					11,215,694	XXX	10,556,120	11,555,004	11,360,974	0	64,583	0	0	XXX	XXX	XXX	58,214	290,294	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	.987280	814,506	825,000	825,334	0	(4,208)	0	0	4.250	3.760	FA	14,609	38,130	07/21/2015	02/01/2030
373384-2X-3	GEORGIA ST		2		1.A FE	181,792	.987280	172,774	175,000	175,072	0	(543)	0	0	4.250	3.752	FA	3,099	4,370	07/21/2015	02/01/2030
373384-5C-6	GEORGIA ST		1,2		1.A FE	515,500	.886200	443,100	500,000	502,820	0	(2,521)	0	0	2.800	2.270	FA	5,833	14,000	09/23/2019	02/01/2032
373384-L8-7	GEORGIA ST		1,2		1.A FE	198,612	.994610	198,922	200,000	199,112	0	274	0	0	4.300	4.456	FA	3,583	8,600	02/15/2023	02/01/2028
373384-NZ-5	GEORGIA ST		1		1.A FE	74,886	.998190	74,864	75,000	74,994	0	14	0	0	4.500	4.513	MM	563	5,769	12/15/2009	11/01/2025
373384-PB-6	GEORGIA ST		1		1.A FE	501,795	100.2460	501,230	500,000	501,311	0	(398)	0	0	5.014	4.914	MM	4,178	25,070	09/20/2023	11/01/2027
373385-CB-7	GEORGIA ST	SD	1,2		1.A FE	200,515	.854770	188,049	220,000	205,742	0	1,270	0	0	3.300	4.058	FA	3,025	10,092	11/07/2018	02/01/2037
373385-CB-7	GEORGIA ST		1,2		1.A FE	1,771,955	.854770	1,521,491	1,780,000	1,747,475	0	(5,091)	0	0	3.300	3.092	FA	24,475	55,908	08/14/2019	02/01/2037

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ANNUAL STATEMENT FOR THE YEAR 2024 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
373385-FX-6	GEORGIA ST			1,2	1.A FE	399,052	.78 5890	314,356	400,000	399,021	.0	51	.0	.0	1.350	1.366	FA	2,250	5,400	06/22/2021	08/01/2032
373385-LJ-0	GEORGIA ST			1,2	1.A FE	1,006,050	.92 2160	922,160	1,000,000	1,005,825	.0	(225)	.0	.0	4.450	4.358	JJ	22,250	.0	08/05/2024	07/01/2039
419792-J7-2	HAWAII ST			1	1.C FE	300,000	.101 5500	304,650	300,000	300,000	.0	.0	.0	.0	4.925	4.923	AO	3,694	14,775	10/20/2022	10/01/2028
546417-DC-7	LOUISIANA ST			2	1.C FE	1,336,170	.108 1260	1,081,260	1,000,000	1,179,874	.0	(33,341)	.0	.0	5.000	1.378	MS	16,667	50,000	03/05/2020	03/01/2035
677522-4J-0	OHIO ST			1	1.A FE	500,000	.83 3450	416,725	500,000	500,000	.0	.0	.0	.0	1.730	1.730	FA	3,604	8,650	06/18/2020	08/01/2031
68609T-NH-7	OREGON			1	1.B FE	300,000	.89 7500	269,250	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	.101 6610	152,492	150,000	150,000	.0	.0	.0	.0	5.199	5.199	JD	650	8,427	10/25/2023	12/01/2026
882724-QN-0	TEXAS ST	.SD.		2	1.A FE	325,000	.85 4030	277,560	325,000	325,000	.0	.0	.0	.0	2.964	2.964	AO	2,408	10,536	11/14/2019	04/01/2034
882724-QN-0	TEXAS ST			2	1.A FE	75,000	.85 4030	64,052	75,000	75,000	.0	.0	.0	.0	2.964	2.964	AO	556	1,320	11/14/2019	04/01/2034
97705M-SC-0	WISCONSIN ST			1,2	1.B FE	250,000	.81 3750	203,438	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.B FE	230,000	.84 8640	195,187	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.B FE	270,000	.84 2510	227,478	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					9,443,345	XXX	8,343,543	9,075,000	9,216,581	0	(44,717)	0	0	XXX	XXX	XXX	115,400	284,779	XXX	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds					9,443,345	XXX	8,343,543	9,075,000	9,216,581	0	(44,717)	0	0	XXX	XXX	XXX	115,400	284,779	XXX	XXX
146441-CT-5	CARTERSVILLE GA			2	1.B FE	332,564	.74 9270	337,172	450,000	341,461	.0	5,692	.0	.0	2.000	4.350	AO	2,250	9,000	05/31/2023	10/01/2038
164231-KS-0	CHEROKEE CNTY GA SCH SYS			1	1.B FE	500,000	.102 0420	510,210	500,000	500,000	.0	.0	.0	.0	5.626	5.624	FA	11,721	28,130	11/12/2010	08/01/2028
212204-MD-0	CONTRA COSTA CALIF CNTY COLLEGE DIST			1	1.B FE	500,000	.99 6030	498,015	500,000	500,000	.0	.0	.0	.0	4.215	4.213	FA	8,781	21,075	09/16/2022	08/01/2027
346604-LN-9	FORSYTH CNTY GA SCH DIST			1	1.A FE	690,000	.94 4720	651,857	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	.89 7820	1,346,730	1,500,000	1,343,159	.0	34,204	.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	.88 5360	442,680	500,000	500,000	.0	.0	.0	.0	1.884	1.884	FA	3,925	9,420	05/13/2021	08/01/2029
64763F-XK-0	NEW ORLEANS LA			1	1.F FE	500,000	.96 2890	481,445	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	.98 0780	196,156	200,000	195,835	.0	6,087	.0	.0	1.369	4.600	MS	913	2,738	09/22/2022	09/01/2025
64763F-ZV-4	NEW ORLEANS LA			1	1.F FE	500,000	.93 3570	466,785	500,000	500,000	.0	.0	.0	.0	1.854	1.854	MS	3,090	9,270	10/08/2021	09/01/2027
649660-7H-7	NEW YORK CITY			1	1.C FE	350,000	.100 7390	352,587	350,000	350,000	.0	.0	.0	.0	5.366	5.360	AO	4,695	18,207	10/05/2023	10/01/2025
758449-SC-7	REEDY CREEK IMPT DIST FLA			1	1.D FE	300,615	.85 8990	257,697	300,000	300,367	.0	(52)	.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	.SD.		2	1.A FE	240,000	.94 9350	227,844	240,000	240,000	.0	.0	.0	.0	2.979	2.979	MS	2,383	7,293	11/15/2017	09/01/2028
799017-UZ-9	SAN MATEO CALIF UN HIGH SCH DIST			2	1.A FE	10,000	.94 9350	9,494	10,000	10,000	.0	.0	.0	.0	2.979	2.978	MS	99	155	11/15/2017	09/01/2028
802385-SD-7	SANTA MONICA CALIF CNTY COLLEGE DIST			2	1.C FE	400,000	.83 6090	334,436	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					6,278,101	XXX	6,113,106	6,640,000	6,370,822	0	45,931	0	0	XXX	XXX	XXX	58,096	168,972	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds					6,278,101	XXX	6,113,106	6,640,000	6,370,822	0	45,931	0	0	XXX	XXX	XXX	58,096	168,972	XXX	XXX
04780N-MH-7	ATLANTA GA DEV AUTH REV	.SD.		2	1.B FE	1,494,216	.89 2320	1,374,173	1,540,000	1,512,489	.0	2,957	.0	.0	3.338	3.599	JD	4,284	51,405	03/20/2018	12/01/2032
047870-SM-3	ATLANTA GA WTR & WASTE WTR REV			1	1.D FE	716,128	.87 0630	609,441	700,000	709,004	.0	(1,792)	.0	.0	1.637	1.361	MN	1,910	11,459	12/07/2020	11/01/2029
047870-SN-1	ATLANTA GA WTR & WASTE WTR REV			2	1.D FE	615,865	.79 7460	530,311	665,000	615,015	.0	219	.0	.0	2.257	2.995	MN	2,502	9,028	11/06/2024	11/01/2035
052414-RX-9	AUSTIN TEX ELEC UTIL SYS REV			1	1.D FE	150,000	.89 6730	134,510	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	.89 3440	335,040	375,000	375,000	.0	.0	.0	.0	2.685	2.685	MN	1,287	10,069	07/31/2019	11/15/2030
196480-T9-8	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	658,300	.89 0740	586,375	658,300	658,300	.0	.0	.0	.0	5.125	5.125	MON	2,811	35,532	02/02/2023	06/01/2053
199112-KX-0	COLUMBUS GA BLDG AUTH LEASE REV			1	1.C FE	481,933	.100 0000	470,000	470,000	470,000	.0	.0	.0	.0	3.000	2.997	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	.93 9840	281,952	300,000	300,000	.0	.0	.0	.0	2.544	2.544	MN	1,272	7,632	11/20/2019	05/01/2028
235036-4R-8	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	294,396	.88 8110	266,433	300,000	296,090	.0	615	.0	.0	2.554	2.798	MN	1,277	7,662	03/01/2022	11/01/2030
254776-JY-9	DISTRICT COLUMBIA INCOME TAX REV			1	1.A FE	500,000	.97 9760	489,880	500,000	500,000	.0	.0	.0	.0	3.499	3.498	JJ	8,748	17,495	07/13/2022	07/01/2027
254845-TB-6	DISTRICT COLUMBIA WTR & SWIR AUTH PUB UTI			1	1.C FE	500,000	.91 1750	455,875	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	393,799	.101 7460	400,674	393,799	393,799	.0	.0	.0	.0	5.345	5.342	MS	7,016	22,502	08/20/2010	09/01/2030
261172-QD-5	DOWNTOWN SAVANNAH AUTH GA REV			1	1.B FE	730,149	.97 7260	684,082	700,000	712,167	.0	(3,106)	.0	.0	4.000	3.480	FA	11,667	28,000	09/14/2018	08/01/2028
270618-DZ-1	EAST BATON ROUGE LA SEW COMM REV			1,2	1.D FE	248,293	.99 9390	249,848	250,000	249,553	.0	357	.0	.0	4.000	4.033	FA	4,167	10,000	09/22/2022	02/01/2031

ANNUAL STATEMENT FOR THE YEAR 2024 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
270618-G0-8	EAST BATON ROUGE LA SEW COMM REV	1			1.D FE	250,000	88.8780	222,195	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 COMM REV	1			1.D FE	250,000	86.2920	215,730	250,000	250,000	0	0	0	0	1.693	1.693	FA	1,764	4,233	07/31/2020	02/01/2030
346609-LK-4	FORSYTH CNTY GA WTR & SEW AUTH REV				1.A FE	745,520	97.4040	779,232	800,000	776,753	0	17,835	0	0	2.012	4.435	AO	4,024	16,096	03/16/2023	04/01/2026
346609-LP-3	FORSYTH CNTY GA WTR & SEW AUTH REV				1.A FE	600,000	89.9460	539,676	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	84.1130	336,452	400,000	346,615	0	2,323	0	0	3.000	4.150	JJ	6,000	12,000	05/31/2023	01/01/2041
39222P-EL-4	GREATER NEW HAVEN WTR POLLUTION CTL AUTH				1.B FE	936,137	88.1360	1,000,344	1,135,000	991,868	0	27,011	0	0	1.850	4.935	FA	7,932	20,998	11/18/2022	08/15/2029
392275-AA-1	GREATER ORLANDO AVIATION AUTH ORLANDO FL	1			1.C FE	300,000	91.2110	273,633	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	GWINNETT CNTY GA DEV AUTH REV	2			1.A FE	486,355	85.4370	427,185	500,000	488,615	0	420	0	0	4.140	4.319	MS	6,900	20,700	11/07/2018	09/01/2043
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ	1			1.C FE	73,884	98.8740	69,212	70,000	71,749	0	(438)	0	0	3.985	3.313	JJ	1,694	3,088	04/03/2019	01/01/2029
48944E-DV-6	KENNER LA SALES TAX REV	2			1.C FE	329,320	84.9450	339,780	400,000	334,121	0	4,801	0	0	2.371	5.063	JD	790	9,484	05/01/2024	06/01/2032
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV				1.A FE	121,300	85.8840	104,177	121,300	121,300	0	0	0	0	3.050	3.050	MON	308	3,833	07/22/2015	12/01/2038
54627D-BW-0	LOUISIANA HSG CORP SINGLE FAMILY MTG REV				1.A FE	90,261	89.9040	81,148	90,261	90,261	0	0	0	0	2.100	2.100	MON	158	2,027	08/25/2016	12/01/2038
54628C-G3-0	LASFAC 2022 A - ABS				1.B FE	951,308	99.4340	924,982	930,247	950,963	0	(345)	0	0	5.197	4.981	MS	16,115	24,172	08/09/2024	09/01/2039
54628C-KP-6	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	2			1.C FE	1,468,530	87.5480	1,225,672	1,400,000	1,436,160	0	(6,936)	0	0	2.452	1.899	JD	2,861	34,328	03/02/2020	12/01/2030
54628C-MK-5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	1			1.E FE	303,582	96.5630	289,689	300,000	300,855	0	(776)	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	81.0790	486,474	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	85.8510	858,510	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.C FE	948,560	89.9120	899,120	1,000,000	965,127	0	7,292	0	0	2.091	2.941	MN	3,485	20,910	08/31/2022	05/01/2029
54651R-CT-4	LOUISIANA ST UNCLAIMED PPTY SPL REV	1			1.D FE	375,459	89.8480	386,346	430,000	384,719	0	9,261	0	0	1.543	4.707	MS	2,212	3,317	02/29/2024	09/01/2028
54651R-CW-7	LOUISIANA ST UNCLAIMED PPTY SPL REV	1			1.D FE	1,000,000	83.2200	832,200	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.D FE	1,000,940	83.2200	832,200	1,000,000	1,000,628	0	(76)	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	95.5290	238,823	250,000	250,000	0	0	0	0	3.121	3.120	MS	2,601	7,803	05/08/2019	03/01/2028
576004-HD-0	MASSACHUSETTS (COMMONWEALTH OF)	1			1.A FE	500,000	98.0700	490,350	500,000	500,000	0	0	0	0	3.680	3.679	JJ	8,484	18,400	08/17/2022	07/15/2027
591745-7R-9	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO				1.A FE	1,154,363	96.0210	1,243,472	1,295,000	1,233,828	0	38,513	0	0	1.515	4.817	JJ	9,810	19,619	11/18/2022	07/01/2026
591745-7S-7	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO				1.A FE	442,625	93.5570	467,785	500,000	465,860	0	12,642	0	0	1.646	4.567	JJ	4,115	8,230	02/14/2023	07/01/2027
594698-TB-8	MICHIGAN ST STRATEGIC FD LTD OBLIG REV	1			1.C FE	500,000	92.1570	460,785	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	640,000	96.8906	620,100	640,000	640,000	0	0	0	0	4.314	4.314	MON	1,263	27,718	01/12/2012	12/15/2029
64990F-S9-6	NEW YORK ST DORM AUTH ST PERS INCOME TAX	2			1.B FE	472,520	94.6240	473,120	500,000	484,329	0	4,669	0	0	2.657	3.730	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	87.6680	219,170	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	97.4370	535,904	550,000	550,000	0	0	0	0	4.171	4.170	AO	5,735	22,941	04/26/2023	04/01/2031
70360P-EP-2	PAULDING CNTY GA WTR & SEW REV				1.D FE	775,328	93.5590	701,693	750,000	755,291	0	(2,652)	0	0	3.000	2.620	JD	1,875	22,500	09/14/2016	12/01/2033
709235-P3-3	PENNSYLVANIA ST UNIV	SD			1.C FE	300,000	89.5860	268,758	300,000	300,000	0	0	0	0	2.209	2.209	MS	2,209	7,325	02/05/2020	09/01/2029
709235-P3-3	PENNSYLVANIA ST UNIV	1			1.C FE	80,000	89.5860	71,669	80,000	80,000	0	0	0	0	2.209	2.209	MS	589	1,070	02/05/2020	09/01/2029
759136-VG-6	REGIONAL TRANSN DIST COLO SALES TAX REV	1,2			1.C FE	300,000	80.8180	242,454	300,000	300,000	0	0	0	0	1.837	1.837	MN	919	5,511	02/19/2021	11/01/2031
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV	1,2			1.C FE	294,612	80.8580	242,574	300,000	296,237	0	440	0	0	1.967	2.142	MN	984	5,901	03/09/2021	11/01/2032
810489-WJ-9	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX	1			1.A FE	500,000	81.5560	407,780	500,000	500,000	0	0	0	0	1.556	1.556	JJ	3,890	7,780	01/22/2021	07/01/2031
82707B-DT-3	SILICON VY CLEAN WTR CALIF WASTE/WTR REV	1,2			1.C FE	500,000	84.4100	422,050	500,000	500,000	0	0	0	0	1.962	1.962	FA	4,088	9,810	03/03/2021	08/01/2031
88213A-HM-0	BOARD OF REGENTS TEXAS A & M UNIVERSITY	1			1.A FE	45,787	99.5320	44,789	45,000	45,052	0	(336)	0	0	3.031	2.715	MN	174	3,713	04/18/2019	05/15/2025
91417K-3C-3	UNIVERSITY COLO ENTERPRISE SYS REV	1			1.B FE	100,000	89.4220	89,422	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	83.8690	171,931	205,000	205,000	0	0	0	0	2.997	2.997	MN	1,024	6,144	01/09/2020	11/01/2034
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M				1.B FE	102,247	91.3580	93,411	102,247	102,242	0	(5)	0	0	3.250	3.232	MON	277	3,413	03/11/2013	08/25/2042
977100-HI-9	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	1			1.C FE	250,000	99.0450	247,613	250,000	250,000	0	0	0	0	4.346	4.345	MN	1,811	10,865	01/25/2023	05/01/2029
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					27,844,699	XXX	25,746,201	28,496,155	28,008,988	0	112,892	0	0	XXX	XXX	XXX	199,930	740,219	XXX	XXX
31323A-BM-3	FH T65444 - RMBS		4		1.A	89,361	85.3719	76,950	90,135	88,767	0	82	0	0	3.000	3.220	MON	225	2,790	10/26/2017	11/01/2047
31320U-AS-6	FH SD6317 - RMBS		4		1.A	423,941	98.7421	422,437	427,818	423,938	0	(3)	0	0	5.500	5.696	MON	1,961	0	12/19/2024	05/01/2054

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DU-EJ-2	FH SD6437 - RMBS			4	1.A	442,919	99.1755	443,144	446,829	442,917	0	(2)	0	0	5.500	5.669	MON	2,048	0	12/19/2024	06/01/2054
3132DU-LM-7	FH SD6632 - RMBS			4	1.A	712,320	92.1013	698,919	758,859	712,318	0	(2)	0	0	4.000	4.922	MON	2,530	2,530	11/25/2024	12/01/2052
3133KJ-XK-3	FH RA3382 - RMBS			4	1.A	147,425	85.1272	145,308	145,308	147,385	0	(39)	0	0	3.000	4.890	MON	427	0	12/17/2024	08/01/2050
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS			4	1.A	25,167	91.3373	23,197	25,397	25,126	0	28	0	0	3.000	3.187	MON	63	782	01/09/2014	01/25/2044
3137AH-2W-7	FHR 3936 AB - CMO/RMBS			4	1.A	50,531	98.5777	48,865	49,570	49,602	0	(52)	0	0	3.000	2.781	MON	124	1,797	01/18/2012	10/15/2026
3138WA-RA-7	FN AS1380 - RMBS			4	1.A	10,013	96.6408	8,960	9,271	10,989	0	(243)	0	0	4.500	1.646	MON	35	421	08/14/2014	12/01/2043
3140QN-QU-9	FN CB3166 - RMBS			4	1.A	948,048	85.6659	935,274	1,091,769	947,629	0	(420)	0	0	3.000	4.865	MON	2,729	2,729	11/21/2024	03/01/2052
3140W0-AZ-8	FN FA0023 - RMBS			4	1.A	405,197	85.8886	399,877	465,576	405,055	0	(141)	0	0	3.000	4.885	MON	1,164	0	12/17/2024	04/01/2052
3140XM-AY-2	FN F55422 - RMBS			4	1.A	346,045	94.6143	343,510	363,064	346,745	0	686	0	0	4.500	5.266	MON	1,361	16,645	12/08/2023	08/01/2053
3140XN-S4-7	FN F68838 - RMBS			4	1.A	493,551	98.7544	494,120	500,352	493,539	0	(12)	0	0	5.500	5.771	MON	2,293	0	12/19/2024	11/01/2053
3140XR-LT-0	FN F93337 - RMBS			4	1.A	706,853	91.8827	692,918	754,134	706,528	0	(325)	0	0	4.000	4.945	MON	2,514	2,514	11/25/2024	06/01/2053
3140XR-RA-5	FN F93480 - RMBS			4	1.A	314,511	85.2912	310,228	363,728	314,424	0	(87)	0	0	3.000	4.924	MON	909	0	12/17/2024	05/01/2051
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	127,124	89.9640	114,366	127,124	127,125	0	0	0	0	2.875	2.875	MON	305	3,921	04/18/2017	11/01/2038
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,243,005	XXX	5,158,074	5,644,323	5,242,087	0	(531)	0	0	XXX	XXX	XXX	18,688	34,129	XXX	XXX
54627R-AM-2	LASGOV 22A A2 - ABS				1.A FE	3,612,960	97.1150	3,496,140	3,600,000	3,612,257	0	(703)	0	0	4.145	4.055	FA	62,175	0	09/12/2024	02/01/2033
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,612,960	XXX	3,496,140	3,600,000	3,612,257	0	(703)	0	0	XXX	XXX	XXX	62,175	0	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						36,700,664	XXX	34,400,415	37,740,477	36,863,331	0	111,658	0	0	XXX	XXX	XXX	280,793	774,349	XXX	XXX
025816-DA-4	AMERICAN EXPRESS CO			2,5	1.F FE	1,234,675	95.0297	1,235,386	1,300,000	1,237,699	0	3,024	0	0	4.420	5.118	FA	23,622	28,730	06/24/2024	08/03/2033
025816-DH-9	AMERICAN EXPRESS CO			2,5	1.F FE	200,000	100.9434	201,887	200,000	200,000	0	0	0	0	5.282	5.283	JJ	4,490	10,564	07/25/2023	07/27/2029
037833-CJ-7	APPLE INC			SD	1,2	1.B FE	200,000	97.9603	200,000	200,000	0	0	0	0	3.350	3.350	FA	2,643	6,700	02/02/2017	02/09/2027
06406R-BJ-5	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	500,000	99.7284	498,642	500,000	500,000	0	0	0	0	4.414	4.417	JJ	9,625	22,070	07/19/2022	07/24/2026
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC			SD	1,2	1.F FE	199,966	86.9697	173,939	200,000	0	2	0	0	4.450	4.451	MS	2,621	8,900	03/06/2013	03/15/2043
141781-BQ-6	CARGILL INC			SD	1,2	1.F FE	120,849	82.3746	102,968	125,000	0	451	0	0	1.700	2.072	FA	880	2,125	02/25/2021	02/02/2031
141781-BQ-6	CARGILL INC			1,2	1.F FE	169,188	82.3746	144,156	175,000	171,296	0	519	0	0	1.700	2.072	FA	1,231	2,975	02/25/2021	02/02/2031
17275R-BT-8	CISCO SYSTEMS INC			1,2	1.E FE	1,489,861	99.6117	1,444,370	1,450,000	1,488,556	0	(1,304)	0	0	5.050	4.682	FA	25,425	36,613	08/09/2024	02/26/2034
17325F-BG-2	CITIBANK NA			SD	1,2	1.E FE	256,013	101.2284	253,071	250,000	0	(80)	0	0	5.570	5.251	AO	2,360	1,882	06/24/2024	05/17/2034
17325F-BG-2	CITIBANK NA			1,2	1.E FE	691,234	101.2284	683,292	675,000	690,609	0	(774)	0	0	5.570	5.251	AO	6,371	23,879	06/24/2024	04/30/2034
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO			1,2	2.B FE	249,260	95.1797	237,949	250,000	249,752	0	81	0	0	3.500	3.533	AO	2,188	8,750	10/02/2017	04/01/2028
200339-DX-4	COMERICA BANK			1,2	2.B FE	260,813	99.1913	247,978	250,000	250,785	0	(1,388)	0	0	4.000	3.428	JJ	4,278	10,000	06/27/2017	07/27/2025
26443C-AH-6	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.D FE	300,000	89.4366	288,310	300,000	300,000	0	0	0	0	2.552	2.552	JD	638	7,656	01/08/2020	06/01/2029
29157T-AC-0	EMORY UNIVERSITY			1,2	1.C FE	471,510	97.9286	489,643	500,000	488,735	0	16,433	0	0	1.566	5.072	MS	2,610	7,830	12/12/2023	09/01/2025
29157T-AD-8	EMORY UNIVERSITY			1,2	1.C FE	655,355	87.0630	652,972	750,000	661,001	0	5,647	0	0	2.143	4.543	MS	5,358	3,215	11/07/2024	09/01/2030
29364W-BH-0	ENTERGY LOUISIANA LLC			SD	1,2	1.F FE	397,936	83.2182	332,873	400,000	0	172	0	0	2.350	2.402	JD	418	8,460	03/04/2021	06/15/2032
29364W-BH-0	ENTERGY LOUISIANA LLC			1,2	1.F FE	99,484	83.2182	83,218	100,000	99,648	0	46	0	0	2.350	2.402	JD	104	3,290	03/04/2021	06/15/2032
39138Q-AA-3	GREAT-WEST LIFE CO FINANCE 2018 LP			1,2	1.F FE	199,348	96.4486	192,897	200,000	199,756	0	70	0	0	4.047	4.086	MN	989	8,094	05/15/2018	05/17/2028
423012-AF-0	HEINEKEN NV			1,2	2.A FE	298,056	96.2891	288,867	300,000	299,376	0	200	0	0	3.500	3.572	JJ	4,433	10,500	03/20/2017	01/29/2028
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO			2	1.G FE	249,720	99.7268	249,317	250,000	249,997	0	0	0	0	2.900	2.884	FA	2,920	7,250	02/03/2015	02/06/2025
58013M-FV-1	MCDONALD'S CORP			1,2	2.A FE	199,470	99.1965	198,393	200,000	199,543	0	57	0	0	4.950	4.983	FA	3,768	9,900	08/09/2023	08/14/2033
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	274,590	95.0754	285,226	300,000	279,856	0	4,249	0	0	3.400	5.209	MS	3,230	10,200	09/29/2023	03/07/2029
62954W-AJ-4	NTT FINANCE CORP			C	1	1.F FE	785,324	99.7388	800,000	796,793	0	5,547	0	0	4.239	4.968	JJ	14,695	33,912	11/18/2022	07/25/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	249,868	95.5582	238,895	250,000	249,970	0	16	0	0	3.250	3.254	JJ	3,747	8,125	10/10/2017	01/15/2028
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE LTD			C	1,2	1.F FE	344,827	98.9510	346,328	350,000	0	677	0	0	4.650	4.907	MN	1,899	16,275	07/27/2023	05/19/2030
74460D-AC-3	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	200,000	96.1760	192,352	200,000	200,000	0	0	0	0	3.094	3.093	MS	1,822	6,188	09/13/2017	09/15/2027

ANNUAL STATEMENT FOR THE YEAR 2024 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
744600-AD-1	PUBLIC STORAGE OPERATING CO	1,2		1.F FE		99,998	94.4019	94,402	100,000	100,004	0	2	0	0	3.385	3.385	MN	564	3,385	04/10/2019	05/01/2029
771196-CK-6	ROCHE HOLDINGS INC	1,2		1.C FE		400,000	99.7716	399,087	400,000	400,000	0	0	0	0	4.909	4.908	MS	6,164	9,818	03/04/2024	03/08/2031
78355H-LB-3	RYDER SYSTEM INC	1,2		2.A FE		248,985	101.7144	254,286	250,000	249,124	0	139	0	0	5.500	5.591	JD	1,146	7,753	04/30/2024	06/01/2029
808513-BW-4	CHARLES SCHWAB CORP	1,2		1.F FE		304,794	97.1066	291,320	300,000	301,161	0	(540)	0	0	3.300	3.100	AO	2,475	9,900	08/21/2017	04/01/2027
85434V-AB-4	STANFORD HEALTH CARE	1,2		1.D FE		150,000	92.0616	138,092	150,000	150,000	0	0	0	0	3.310	3.309	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	94.5187	378,075	400,000	401,201	0	(266)	0	0	3.089	3.011	MN	2,059	12,356	03/22/2019	05/01/2029
855244-AQ-2	STARBUCKS CORP	1,2		2.A FE		299,724	99.4712	298,414	300,000	299,981	0	48	0	0	3.800	3.811	FA	4,307	11,400	08/08/2018	08/15/2025
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L			1.C		124,755	98.7548	123,201	124,755	124,755	0	0	0	0	8.000	7.999	N/A	444	9,980	12/10/2015	12/15/2025
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI			1.C FE		1,589,942	89.9440	1,430,058	1,589,942	1,589,942	0	0	0	0	8.000	7.999	N/A	5,653	127,195	12/23/2021	12/15/2031
89236T-KX-2	TOYOTA MOTOR CREDIT CORP			1.E FE		349,577	100.7592	352,657	350,000	349,783	0	156	0	0	5.000	5.040	FA	6,660	17,500	08/09/2023	08/14/2026
904764-BB-2	UNILEVER CAPITAL CORP			1.E FE		196,616	99.6714	199,343	200,000	199,881	0	541	0	0	3.375	3.648	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	96.6301	144,945	150,000	141,919	0	850	0	0	4.897	5.709	JJ	3,183	7,346	12/04/2023	07/25/2033
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					14,605,376	XXX	14,140,642	14,789,697	14,643,638	0	34,604	0	0	XXX	XXX	XXX	168,748	532,431	XXX	XXX
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS		4		1.A	403,980	95.2884	381,154	400,000	401,539	0	(455)	0	0	3.703	3.597	MON	1,234	14,812	02/13/2019	02/12/2052
1039999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					403,980	XXX	381,154	400,000	401,539	0	(455)	0	0	XXX	XXX	XXX	1,234	14,812	XXX	XXX
38012Q-AD-0	GHALT 2024-3 A3 - ABS		4		1.A FE	489,942	99.4282	487,198	490,000	489,949	0	7	0	0	4.210	4.254	MON	630	4,527	09/24/2024	10/20/2027
65479U-AE-8	NART-24A-A4 - ABS		4		1.A FE	1,966,723	101.3708	1,926,045	1,900,000	1,961,705	0	(5,018)	0	0	5.180	4.080	MON	4,374	24,605	09/25/2024	04/15/2031
1049999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					2,456,665	XXX	2,413,243	2,390,000	2,451,653	0	(5,011)	0	0	XXX	XXX	XXX	5,005	29,132	XXX	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					17,466,020	XXX	16,935,039	17,579,697	17,496,831	0	29,138	0	0	XXX	XXX	XXX	174,987	576,375	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					68,036,018	XXX	63,806,758	69,250,852	68,247,294	0	214,978	0	0	XXX	XXX	XXX	597,888	1,985,777	XXX	XXX
2429999999	Total - Residential Mortgage-Backed Securities					6,594,202	XXX	6,250,928	6,949,326	6,595,796	0	(2,217)	0	0	XXX	XXX	XXX	21,188	65,049	XXX	XXX
2439999999	Total - Commercial Mortgage-Backed Securities					403,980	XXX	381,154	400,000	401,539	0	(455)	0	0	XXX	XXX	XXX	1,234	14,812	XXX	XXX
2449999999	Total - Other Loan-Backed and Structured Securities					6,069,625	XXX	5,909,383	5,990,000	6,063,911	0	(5,714)	0	0	XXX	XXX	XXX	67,180	29,132	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					81,103,824	XXX	76,348,223	82,590,178	81,308,539	0	206,592	0	0	XXX	XXX	XXX	687,490	2,094,770	XXX	XXX

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

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	38,819,545	7,695,519	13,193,115	8,239,576	5,101,414	6,068,923	249,997
1B	1,439,912	500,537	0	0	0	0	0
1C	0	0	0	0	0	0	0
1D	0	0	0	0	0	0	0
1E	0	0	0	0	0	0	0
1F	0	0	0	0	0	0	0

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2024 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-EE-7	UNITED STATES TREASURY		02/09/2024	WELLS FARGO SECURITIES LLC		367,125	400,000	3,530
0109999999	Subtotal - Bonds - U.S. Governments					367,125	400,000	3,530
373385-LJ-0	GEORGIA ST		08/05/2024	FUND FUNDS II		1,006,050	1,000,000	4,326
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions					1,006,050	1,000,000	4,326
047870-SN-1	ATLANTA GA WTR & WASTE WTR REV		11/06/2024	Jefferies & Co., Inc.		212,217	265,000	100
3132DU-AS-6	FH SD6317 - RMBS		12/19/2024	Bank of Montreal		423,941	427,818	1,242
3132DU-EJ-2	FH SD6437 - RMBS		12/19/2024	Citigroup		442,919	446,829	1,297
3132DU-LM-7	FH SD6632 - RMBS		11/25/2024	Morgan Stanley		715,299	762,033	2,117
3133KJ-XK-3	FH RA3382 - RMBS		12/17/2024	CANTOR FITZGERALD + CO.		147,425	170,695	242
31400N-QU-9	FN CB3166 - RMBS		11/21/2024	BAML		955,195	1,099,999	1,925
314010-AZ-8	FN FA0023 - RMBS		12/17/2024	Morgan Stanley		405,197	465,576	660
3140XN-S4-7	FN FS6838 - RMBS		12/19/2024	Citigroup		493,551	500,352	1,452
3140XR-LT-0	FN FS9337 - RMBS		11/25/2024	Bank of Montreal		715,132	762,966	2,119
3140XR-RA-5	FN FS9480 - RMBS		12/17/2024	Citigroup		314,511	363,728	515
48944E-DV-6	KENNER LA SALES TAX REV		05/01/2024	Southwest Securities		329,320	400,000	4,004
54627R-AM-2	LASGOV 22A A2 - ABS		09/12/2024	Wells		3,612,960	3,600,000	17,409
54628C-G3-0	LASFAC 2022 A - ABS		08/09/2024	Various		978,795	957,126	22,246
54651R-CT-4	LOUISIANA ST UNCLAIMED PPTY SPL REV		02/29/2024	SMITH NEW COURT		375,459	430,000	55
0909999999	Subtotal - Bonds - U.S. Special Revenues					10,121,920	10,652,123	55,383
025816-DA-4	AMERICAN EXPRESS CO		06/24/2024	FED SELL		1,234,675	1,300,000	22,665
17275R-BT-8	CISCO SYSTEMS INC		08/09/2024	MORGAN SECURITIES-FIXED INC		1,489,861	1,450,000	33,765
17325F-BG-2	CITIBANK NA		06/24/2024	CITADEL		947,246	925,000	7,871
29157T-AD-8	EMORY UNIVERSITY		11/07/2024	Various		655,355	750,000	2,027
38012Q-AD-0	GMALT 243 A3 - ABS		09/24/2024	Wells		489,942	490,000	0
65479U-AE-8	NART-24A-A4 - ABS		09/25/2024	IFCSMUNI		1,966,723	1,900,000	3,007
771196-CK-6	ROCHE HOLDINGS INC		03/04/2024	JP Morgan Securities LLC		400,000	400,000	0
78355H-LB-3	RYDER SYSTEM INC		04/30/2024	STC		248,985	250,000	0
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					7,432,786	7,465,000	69,335
2509999997	Total - Bonds - Part 3					18,927,881	19,517,123	132,575
2509999998	Total - Bonds - Part 5					0	0	0
2509999999	Total - Bonds					18,927,881	19,517,123	132,575
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					18,927,881	XXX	132,575

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36179R-M4-8	G2 MA3079 - RMBS		12/01/2024	Paydown		24,612	24,612	26,089	25,612	0	(1,000)	0	(1,000)	0	24,612	0	0	0	249	09/20/2030
36179V-DN-7	G2 MA6409 - RMBS		12/01/2024	Paydown		10,477	10,478	10,757	11,113	0	(636)	0	(636)	0	10,478	0	0	0	90	01/20/2050
36179V-HF-0	G2 MA6530 - RMBS		12/01/2024	Paydown		699	699	700	704	0	(5)	0	(5)	0	699	0	0	0	5	03/20/2050
36179V-VX-5	G2 MA6930 - RMBS		12/01/2024	Paydown		39,693	39,693	41,262	41,389	0	(1,696)	0	(1,696)	0	39,693	0	0	0	227	10/20/2050
36179V-ZG-6	G2 MA7051 - RMBS		12/01/2024	Paydown		11,099	11,099	11,577	11,604	0	(506)	0	(506)	0	11,099	0	0	0	64	12/20/2050
36179W-BY-3	G2 MA7255 - RMBS		12/01/2024	Paydown		11,472	11,472	11,916	11,972	0	(499)	0	(499)	0	11,472	0	0	0	83	03/20/2051
36179W-NE-4	G2 MA7589 - RMBS		12/01/2024	Paydown		17,440	17,440	18,038	18,028	0	(588)	0	(588)	0	17,440	0	0	0	124	09/20/2051
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		06/24/2024	Various		21,223	21,245	21,490	21,254	0	(14)	0	(14)	0	21,241	0	(18)	(18)	229	10/20/2045
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		12/01/2024	Paydown		26,582	26,582	27,064	26,987	0	(404)	0	(404)	0	26,582	0	0	0	148	07/20/2051
912828-3J-7	UNITED STATES TREASURY		11/30/2024	Various		991,616	1,000,000	982,422	997,523	0	1,748	0	1,748	0	999,271	0	(7,655)	(7,655)	15,573	11/30/2024
91282C-FX-4	UNITED STATES TREASURY		11/30/2024	Maturity @ 100.00		500,000	500,000	499,980	499,991	0	9	0	9	0	500,000	0	0	0	22,500	11/30/2024
0109999999. Subtotal - Bonds - U.S. Governments						1,654,913	1,663,319	1,651,296	1,666,178	0	(3,592)	0	(3,592)	0	1,662,586	0	(7,673)	(7,673)	39,292	XXX
373384-NZ-5	GEORGIA ST		10/03/2024	Call @ 100.00		70,000	70,000	69,894	69,988	0	5	0	5	0	69,993	0	7	7	761	11/01/2025
546415-3D-0	LOUISIANA ST		09/04/2024	Adjustment		512,130	500,000	527,070	510,140	0	(2,455)	0	(2,455)	0	507,685	0	(7,685)	(7,685)	32,297	09/01/2033
546417-DV-5	LOUISIANA ST		08/14/2024	Adjustment		2,703,030	3,000,000	2,423,640	2,497,030	0	46,095	0	46,095	0	2,543,124	0	159,906	159,906	38,766	06/01/2030
649791-PU-8	NEW YORK ST		11/21/2024	Wells		462,380	500,000	500,480	500,275	0	(37)	0	(37)	0	500,238	0	(37,858)	(37,858)	16,185	02/15/2029
68608K-NE-4	OREGON		08/01/2024	Maturity @ 100.00		95,000	95,000	95,492	95,029	0	(29)	0	(29)	0	95,000	0	0	0	5,455	08/01/2024
76222R-YC-0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		05/01/2024	Maturity @ 100.00		125,000	125,000	127,213	125,156	0	(156)	0	(156)	0	125,000	0	0	0	1,875	05/01/2024
76222R-YD-8	RHODE ISLAND ST & PROVIDENCE PLANTATIONS		11/21/2024	Adjustment		293,015	295,000	300,694	(888)	0	(888)	0	(888)	0	295,455	0	(2,440)	(2,440)	9,342	05/01/2025
882723-PZ-6	TEXAS ST		10/01/2024	Call @ 100.00		200,000	200,000	214,398	202,145	0	(2,145)	0	(2,145)	0	200,000	0	0	0	7,816	10/01/2031
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,460,555	4,785,000	4,258,880	4,296,106	0	40,390	0	40,390	0	4,336,496	0	111,928	111,928	112,496	XXX
494791-SR-8	KING CNTY WASH PUB HOSP DIST NO 002		09/19/2024	Jefferies & Co., Inc.		1,006,644	1,095,000	999,116	964,942	0	17,262	0	17,262	0	982,203	0	24,441	24,441	16,526	12/01/2028
64763F-IY-1	NEW ORLEANS LA		12/01/2024	Maturity @ 100.00		100,000	100,000	102,625	100,464	0	(464)	0	(464)	0	100,000	0	0	0	3,070	12/01/2024
678519-B9-9	OKLAHOMA CITY OKLA		06/21/2024	HEADLANDS TECHGLOBAL		49,093	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(907)	(907)	1,156	03/01/2025
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,155,737	1,245,000	1,091,741	1,115,406	0	16,798	0	16,798	0	1,132,203	0	23,534	23,534	20,752	XXX
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		05/29/2024	Adjustment		466,545	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(33,455)	(33,455)	9,474	04/01/2031
196480-T9-8	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2024	Call @ 100.00		86,773	86,773	86,773	86,773	0	0	0	0	0	86,773	0	0	0	1,576	06/01/2053
20775C-W2-6	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/15/2024	Maturity @ 100.00		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	725	05/15/2024
259561-PH-5	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W		09/01/2024	Paydown		54,400	54,401	54,401	54,401	0	0	0	0	0	54,401	0	0	0	1,454	09/01/2030
261172-NL-0	DOWNTOWN SAVANNAH AUTH GA REV		08/01/2024	Maturity @ 100.00		915,000	915,000	915,000	915,000	0	0	0	0	0	915,000	0	0	0	25,163	08/01/2024
270618-DS-7	EAST BATON ROUGE LA SEW COMM REV		02/01/2024	Maturity @ 100.00		750,000	750,000	753,390	750,036	0	(36)	0	(36)	0	750,000	0	0	0	12,375	02/01/2024
31323A-BM-3	FH T65444 - RMBS		12/01/2024	Paydown		7,369	7,369	7,306	7,252	0	117	0	117	0	7,369	0	0	0	58	11/01/2047
3132DU-LM-7	FH SD6632 - RMBS		12/01/2024	Paydown		3,173	3,173	2,979	0	0	195	0	195	0	3,173	0	0	0	11	12/01/2052
3136AA-XU-4	FNR 2012-133 EB - CMO/RMBS		11/21/2024	Various		381,419	400,000	404,500	401,370	0	(415)	0	(415)	0	400,955	0	(19,535)	(19,535)	11,451	12/25/2032
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		12/01/2024	Paydown		2,420	2,420	2,398	2,392	0	28	0	28	0	2,420	0	0	0	21	01/25/2044
3137AH-2W-7	FHR 3936 AB - CMO/RMBS		12/01/2024	Paydown		38,959	38,959	39,714	39,009	0	(51)	0	(51)	0	38,959	0	0	0	339	10/15/2026
3138WA-RA-7	FN AS1380 - RMBS		12/01/2024	Paydown		338	338	365	409	0	(71)	0	(71)	0	338	0	0	0	4	12/01/2043
3140QN-QU-9	FN CB3166 - RMBS		12/01/2024	Paydown		8,230	8,230	7,147	0	0	1,083	0	1,083	0	8,230	0	0	0	21	03/01/2052
3140XM-AY-2	FN FSS422 - RMBS		12/01/2024	Paydown		25,547	25,547	24,350	24,358	0	1,189	0	1,189	0	25,547	0	0	0	322	08/01/2053
3140XR-LT-0	FN F59337 - RMBS		12/01/2024	Paydown		8,832	8,832	8,279	0	0	554	0	554	0	8,832	0	0	0	29	06/01/2053
451174-AD-8	IDAH0 ENERGY RES AUTH TRANSMISSION FACS		11/25/2024	Jefferies & Co., Inc.		189,620	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(10,380)	(10,380)	7,298	09/01/2028
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		12/02/2024	Call @ 100.00		30,000	30,000	31,664	30,885	0	(50)	0	(50)	0	30,835	0	(835)	(835)	598	01/01/2029
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2024	Call @ 100.00		19,594	19,594	19,594	19,594	0	0	0	0	0	19,594	0	0	0	172	12/01/2038
54627D-BW-0	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2024	Call @ 100.00		30,576	30,576	30,576	30,576	0	0	0	0	0	30,576	0	0	0	206	12/01/2038
54627D-BX-8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2024	Various		37,904	37,901	37,901	37,901	0	0	0	0	0	37,901	0	3	3	311	11/01/2038
54628C-G3-0	LASFAC 2022 A - ABS		09/01/2024	Paydown		26,879	26,879	27,487	0	0	(609)	0	(609)	0	26,879	0	0	0	698	09/01/2039
59447T-XS-7	MICHIGAN FIN AUTH REV		11/25/2024	BAML		284,829	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(15,171)	(15,171)	8,088	12/01/2027
647677-AF-0	NEW ORLEANS NAVY HOUSING LLC		12/03/2024	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	126	12/15/2029
68607V-Z9-9	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		11/21/2024	BAML		160,954	165,000	165,000	165,000	0	0	0	0	0	165,000	0	(4,046)	(4,046)	5,114	04/01/2026

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21		
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date		
80036R-AZ-3	SANDY SPRINGS GA PUB FACS AUTH REV		05/01/2024	Maturity @ 100.00		250,000	250,000	254,670	250,198	0	(198)	0	(198)	0	250,000	0	0	0	2,813	05/01/2024		
80168A-BY-2	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		06/01/2024	Maturity @ 100.00		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	1,656	06/01/2024		
80168A-BZ-9	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		11/21/2024	Adjustment		247,598	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(2,403)	(2,403)	6,762	06/01/2025		
80168A-CA-3	SANTA CLARA VY CALIF WTR DIST WTR SYS RE		11/21/2024	FIRST TENNESSE		170,578	175,000	175,000	175,000	0	0	0	0	0	175,000	0	(4,422)	(4,422)	4,866	06/01/2026		
86932U-CG-8	SUSTAINABLE ENERGY UTIL INC DEL ENERGY E		11/25/2024	Jefferies & Co., Inc.		138,696	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(11,304)	(11,304)	4,120	09/15/2028		
88213A-HM-0	BOARD OF REGENTS TEXAS A & M UNIVERSITY		11/21/2024	Various		153,975	155,000	157,709	155,454	0	(221)	0	(221)	0	155,233	0	(1,258)	(1,258)	2,427	05/15/2025		
914440-UN-0	UNIVERSITY MASS BLDG AUTH PROJ REV		11/25/2024	Jefferies & Co., Inc.		378,748	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(21,252)	(21,252)	12,444	11/01/2028		
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		12/01/2024	Paydown		9,815	9,815	9,815	9,815	0	0	0	0	0	9,815	0	0	0	98	08/25/2042		
090999999. Subtotal - Bonds - U.S. Special Revenues						5,063,773	5,185,808	5,201,017	5,140,423	0	1,516	0	1,516	0	5,187,831	0	(124,058)	(124,058)	120,820	XXX		
03076C-AG-1	AMERIPRISE FINANCIAL INC		06/24/2024	MORGAN SECURITIES-FIXED INC		149,129	150,000	149,484	149,954	0	28	0	28	0	149,982	0	(853)	(853)	3,854	10/15/2024		
05531F-BB-8	TRUIST FINANCIAL CORP		06/24/2024	SMBG SECURITIES INC		198,088	200,000	199,836	199,980	0	12	0	12	0	199,992	0	(1,904)	(1,904)	3,784	10/26/2024		
126408-HB-2	CSX CORP		08/01/2024	Maturity @ 100.00		300,000	300,000	299,745	299,983	0	17	0	17	0	300,000	0	0	0	10,200	08/01/2024		
16876A-AB-0	CHILDRENS HOSPITAL MEDICAL CENTER		09/23/2024	Jefferies & Co., Inc.		485,430	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(14,570)	(14,570)	12,244	11/15/2026		
202740-KB-4	COMMONWEALTH BANK OF AUSTRALIA		06/04/2024	Maturity @ 100.00		200,000	200,000	199,882	199,989	0	11	0	11	0	200,000	0	0	0	3,350	06/04/2024		
22822V-AG-6	CROWN CASTLE INC		06/24/2024	MORGAN SECURITIES-FIXED INC		149,256	150,000	149,582	149,957	0	31	0	31	0	149,988	0	(732)	(732)	3,920	09/01/2024		
278265-AE-3	MORGAN STANLEY		09/18/2024	Wells		295,317	300,000	306,393	302,242	0	(503)	0	(503)	0	301,739	0	(6,422)	(6,422)	10,004	04/06/2027		
29364G-AJ-2	ENERGY CORP		12/19/2024	BZIW SECS		325,540	336,000	320,705	331,189	0	1,708	0	1,708	0	332,896	0	(7,356)	(7,356)	12,913	09/01/2026		
29717P-AQ-0	ESSEX PORTFOLIO LP		12/19/2024	BZIW SECS		196,100	200,000	198,572	199,576	0	180	0	180	0	199,756	0	(3,656)	(3,656)	7,969	04/15/2026		
31428X-BF-2	FEDEX CORP		12/19/2024	TORONTO DOMINION BK		147,215	150,000	149,694	149,924	0	35	0	35	0	149,959	0	(2,745)	(2,745)	5,945	04/01/2026		
31677A-AB-0	FIFTH THIRD BANK NA		12/19/2024	Wells		197,048	200,000	208,542	202,105	0	(936)	0	(936)	0	201,169	0	(4,121)	(4,121)	9,732	03/15/2026		
349553-AM-9	FORTIS INC		09/18/2024	BANK OF NYC/GOLDMAN MCDONALD & CO		291,513	300,000	295,834	298,633	0	350	0	350	0	298,983	0	(7,470)	(7,470)	8,783	10/04/2026		
494368-BU-6	KIMBERLY-CLARK CORP		12/19/2024	SECURITIES INC		196,100	200,000	188,702	196,463	0	1,584	0	1,584	0	198,048	0	(1,948)	(1,948)	7,410	02/15/2026		
59156R-BH-0	METLIFE INC		04/10/2024	Maturity @ 100.00		250,000	250,000	250,585	250,020	0	(20)	0	(20)	0	250,000	0	0	0	4,500	04/10/2024		
680033-AC-1	OLD NATIONAL BANCORP		06/24/2024	SUMRIDGE PARTNERS LLC		995,800	1,000,000	974,012	990,467	0	7,375	0	7,375	0	997,842	0	(2,042)	(2,042)	35,521	08/15/2024		
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LLC		11/21/2024	Adjustment		297,856	300,000	299,215	299,885	0	84	0	84	0	299,970	0	(2,114)	(2,114)	10,079	04/01/2025		
714264-AM-0	PERNO RICARD SA		12/19/2024	TORONTO DOMINION BK		293,415	300,000	298,326	299,543	0	178	0	178	0	299,721	0	(6,306)	(6,306)	10,075	06/08/2026		
79466L-AH-7	SALESFORCE INC		11/21/2024	Wells		225,020	250,000	237,700	241,051	0	1,690	0	1,690	0	242,740	0	(17,720)	(17,720)	5,073	07/15/2028		
86203F-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		12/15/2024	Paydown		229,425	229,425	229,425	229,425	0	0	0	0	0	229,425	0	0	0	10,595	12/15/2025		
86208F-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI		12/15/2024	Paydown		6,966	6,966	6,966	6,966	0	0	0	0	0	6,966	0	0	0	352	12/15/2031		
92939H-AY-1	WFRBS 2014-C23 A5 - CMBS		08/02/2024	Citi Bank		295,500	300,000	308,985	300,282	0	(559)	0	(559)	0	299,723	0	(4,223)	(4,223)	7,965	10/17/2057		
961214-EC-3	WESTPAC BANKING CORP		02/26/2024	Maturity @ 100.00		200,000	200,000	199,926	199,998	0	2	0	2	0	200,000	0	0	0	3,300	02/26/2024		
110999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,924,717	6,022,391	5,972,110	5,997,631	0	11,267	0	11,267	0	6,008,898	0	(84,181)	(84,181)	187,567	XXX		
250999999. Total - Bonds - Part 4						18,259,695	18,901,518	18,175,044	18,215,744	0	66,379	0	66,379	0	18,328,014	0	(80,450)	(80,450)	480,927	XXX		
250999998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
250999999. Total - Bonds						18,259,695	18,901,518	18,175,044	18,215,744	0	66,379	0	66,379	0	18,328,014	0	(80,450)	(80,450)	480,927	XXX		
450999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
450999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
450999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
598999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
598999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	
598999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
599999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
600999999 - Totals						18,259,695	XXX	18,175,044	18,215,744	0	66,379	0	66,379	0	18,328,014	0	(80,450)	(80,450)	480,927	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 2024 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
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
1309999999	Total - Hybrid Securities					0	0	0
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
1909999999	Subtotal - Unaffiliated Bank Loans					0	0	0
2419999999	Total - Issuer Obligations					0	0	0
2429999999	Total - Residential Mortgage-Backed Securities					0	0	0
2439999999	Total - Commercial Mortgage-Backed Securities					0	0	0
2449999999	Total - Other Loan-Backed and Structured Securities					0	0	0
2459999999	Total - SVO Identified Funds					0	0	0
2469999999	Total - Affiliated Bank Loans					0	0	0
2479999999	Total - Unaffiliated Bank Loans					0	0	0
2509999999	Total Bonds					0	0	0
261908-10-7	DREYFUS TRS OBS OM INST		12/31/2024	4.350		296,449	2,814	495
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					296,449	2,814	495
8609999999	Total Cash Equivalents					296,449	2,814	495

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

Number	1A ..\$	0	1B ..\$	0	1C ..\$	0	1D ..\$	0	1E ..\$	0	1F ..\$	0	1G ..\$	0
1B	2A ..\$	0	2B ..\$	0	2C ..\$	0								
1C	3A ..\$	0	3B ..\$	0	3C ..\$	0								
1D	4A ..\$	0	4B ..\$	0	4C ..\$	0								
1E	5A ..\$	0	5B ..\$	0	5C ..\$	0								
1F	6 ..\$	0												

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ANNUAL STATEMENT FOR THE YEAR 2024 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	126,006	116,432
5. California	CA	B... WORKER'S COMPENSATION	0	0	156,459	130,277
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE	B... PROPERTY & CASUALTY RESERVE	0	0	98,213	89,232
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	84,527
12. Hawaii	HI		0	0	0	0
13. Idaho	ID	B... PROPERTY & CASUALTY RESERVE	0	0	398,435	330,188
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	173,734	147,246
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	303,183	292,528
30. New Hampshire	NH	B... FOR BENEFIT OF ALL POLICYHOLDERS	3,604,838	3,310,062	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM	B... PROPERTY & CASUALTY RESERVE	0	0	424,276	361,700
33. New York	NY		0	0	0	0
34. North Carolina	NC	B... PROPERTY & CASUALTY RESERVE	0	0	335,957	329,494
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	375,055	361,127
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	298,349	245,578
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	70,028	69,110
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	753,494	730,078
59. Subtotal	XXX	XXX	3,604,838	3,310,062	3,613,189	3,287,518
DETAILS OF WRITE-INS						
5801. US Treasury 11/15/26 2.00%	B	Worker's Compensation	0	0	494,953	479,863
5802. US Treasury 08/15/30 0.625%	B	Worker's Compensation	0	0	210,547	203,145
5803. US Treasury 04/30/29 2.875%	B	Worker's Compensation	0	0	47,994	47,070
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	753,494	730,078

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