

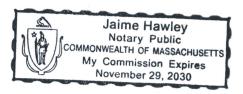
PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2025 OF THE CONDITION AND AFFAIRS OF THE

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

Organized under the Laws of	New Ham	pshire	, State of Domicile or Port of E	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	s, Suite 107		Bedford, NH, US 03110-6	528
	(Street and Num	nber)	(City or	Town, State, Country and	Zip Code)
Main Administrative Office		440 Linco			
Worces	ster, MA, US 01653-0002	(Street and	number)	508-853-7200	
(City or Town	, State, Country and Zip Co	de)	(A	rea Code) (Telephone Nu	mber)
Mail Address	440 Lincoln Street			Vorcester, MA, US 01653-	
	(Street and Number or P.O	. Box)	(City or	Town, State, Country and	l Zip Code)
Primary Location of Books and Reco	ords	440 Linco	oln Street		
Worces	ster, MA, US 01653-0002	(Street and		508-853-7200-8557928	3
(City or Town	, State, Country and Zip Co	de)	(A	rea Code) (Telephone Nu	mber)
Internet Website Address		WWW.HAN	OVER.COM		
Statutory Statement Contact		. Hazelwood		508-853-7200-85	57928
DHAZEL	A) WOOD@HANOVER.COM	lame)		(Area Code) (Telephon 508-853-6332	e Number)
	(E-mail Address)			(FAX Number)	
		OFFIC	CERS		
President	John Conner		Vice President & Treasurer	Nathaniel	William Clarkin
Senior Vice President & Secretary	Charles Frederic	k Cronin			
Jeffrey Mark Farber, Executive \ Willard Ty-Lunn Lee, Execut Bryan James Salvatore, Execu	ive Vice President	David John Lovely, Ex	gal Officer kecutive Vice President		ey, Executive Vice President sley, Executive Vice President
Jeffrey Mark Fa	arber	DIRECTORS C	as Casanfield	Dennis Fr	ancis Kerrigan Jr.
Willard Ty-Lunr	Lee	David Jo	hn Lovely	Denise N	laureen Lowsley
Patricia Ann Nortor	1-Gatto #	John Con	nner Roche	Bryan Ja	ames Salvatore
	ssachusetts Worcester	— SS:			
The officers of this reporting entity be all of the herein described assets we statement, together with related exhomolition and affairs of the said repoin accordance with the NAIC Annual rules or regulations require differences pectively. Furthermore, the score exact copy (except for formatting did to the enclosed statement.	vere the absolute property ibits, schedules and explan orting entity as of the report al Statement Instructions are ences in reporting not rela oe of this attestation by the	of the said reporting entity ations therein contained, a ing period stated above, ar ind Accounting Practices ar ted to accounting practice described officers also inclining) of the enclosed state	r, free and clear from any liens nnexed or referred to, is a full a do of its income and deductions of Procedures manual except tes and procedures, according cludes the related correspondirment. The electronic filing may	s or claims thereon, except and true statement of all the therefrom for the period et of the extent that: (1) state to the best of their inforce gelectronic filing with the best of the the requested by various	ot as herein stated, and that this eassets and liabilities and of the ended, and have been completed law may differ; or, (2) that state that the ended is law may differ; or, (2) that state or mation, knowledge and belied that it is a regulators in lieu of or in additional that it is a regulators in lieu of or in additional that it is a regulators in lieu of or in additional that it is a regulators in lieu of or in additional that it is a regulators in lieu of or in additional that it is a regulators in lieu of or in additional that it is a regulators.
John Conner Roche President		Charles Fred Senior Vice Pres			aniel William Clarkin resident & Treasurer
Subscribed and sworn to before me 4th day of Jaime L. Hawley Notery November 29, 2030	this August	, 2025	a. Is this an original filin b. If no, 1. State the amendm 2. Date filed 3. Number of pages :	ent number	Yes [X] No []



ASSETS

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	82,243,072	0	82,243,072	81,308,539
2.	Stocks:				
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks	0	0	0	0
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less \$	0	0	0	0
	4.2 Properties held for the production of income (less				
	\$	0	0	0	0
	4.3 Properties held for sale (less \$				
	encumbrances)	0	0	0	0
5.	Cash (\$(539,828)), cash equivalents				
0.	(\$103,517) and short-term				
	investments (\$0)	(436-311)	0	(436 311)	206 440
6.	Contract loans (including \$0 premium notes)				0
7.	Derivatives				0
7. 8.	Other invested assets				0
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets			· ·	0
11.	Aggregate write-ins for invested assets				0
12.	Subtotals, cash and invested assets (Lines 1 to 11)			82,689,516	
	Title plants less \$0 charged off (for Title insurers			32,000,010	
	only)	0	0	0	0
14.	Investment income due and accrued			709,982	
	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
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	36,797
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
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates				43,583
24.	Health care (\$0) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	0	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and	00 400 000	_	00 400 000	00 400 500
^-	Protected Cell Accounts (Lines 12 to 25)	83,432,230	0	83,432,230	82,409,532
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	83,432,230	0	83,432,230	82,409,532
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page			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
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	LIADILITILO, OURI LOO AND OTTILITY	1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year \$0)	0	0
2.	Reinsurance payable on paid losses and loss adjustment expenses		0
3.	Loss adjustment expenses	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))	15,053	0
7.2	Net deferred tax liability	118,631	118,631
8.	Borrowed money \$0 and interest thereon \$	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$302,081,572 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
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders		0
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
13.	Funds held by company under reinsurance treaties		0
	Amounts withheld or retained by company for account of others		
15.	Remittances and items not allocated		0
	Provision for reinsurance (including \$		
16.			
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		0
19.	Payable to parent, subsidiaries and affiliates		0
20.	Derivatives		
21.	Payable for securities		
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		0
24.	Capital notes \$0 and interest thereon \$		0
25.	Aggregate write-ins for liabilities		7,512
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	. 133,684	126,143
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	133,684	126, 143
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)	34,298,546	33,283,389
36.	Less treasury stock, at cost:		
	36.10 shares common (value included in Line 30 \$	0	0
	36.20 shares preferred (value included in Line 31 \$		0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)		82,283,389
	Totals (Page 2, Line 28, Col. 3)	83,432,230	82,409,532
	DETAILS OF WRITE-INS	55,102,250	52,100,002
2501.	Miscellaneous Liabilities	0	7,512
2501.	MISCELIANEOUS LIADITITIES		
2503. 2598.			_
	Summary of remaining write-ins for Line 25 from overflow page		7 512
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	U	7,512
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		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
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

	OTATEMIENT OF IN	<u> </u>		
		1 Current	2 Prior Year	3 Prior Year Ended
	UNDERWRITING INCOME	Year to Date	to Date	December 31
1.	Premiums earned:			
	1.1 Direct (written \$329,274,570)	333, 142, 727	322,797,329	649,795,296
	1.2 Assumed (written \$			
	1.3 Ceded (written \$329,489,167)			
	1.4 Net (written \$0)			
	DEDUCTIONS:			
2.	Losses incurred (current accident year \$			
2.	2.1 Direct	165 516 483	173 255 482	316 695 105
	2.2 Assumed			
	2.3 Ceded			
	2.4 Net			0
_	Loss adjustment expenses incurred			0
3.				
4.	Other underwriting expenses incurred	0		0
5.	Aggregate write-ins for underwriting deductions			0
6.	Total underwriting deductions (Lines 2 through 5)			
7.	Net income of protected cells	0	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	0	0	0
	INVESTMENT INCOME			
9.	Net investment income earned			
10.	Net realized capital gains (losses) less capital gains tax of \$(40,170)	(151,117)	(37,941)	
11.	Net investment gain (loss) (Lines 9 + 10)	1,325,178	1,295,201	2,631,466
	OTHER INCOME			
12.	Net gain or (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	0
14.	Aggregate write-ins for miscellaneous income		0	0
15.	Total other income (Lines 12 through 14)	0	0	0
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal	0	0	-
16.	and foreign income taxes (Lines 8 + 11 + 15)	1 325 178	1 295 201	2 631 466
17.	Dividends to policyholders	0	0	0
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and	•	v	
10.	foreign income taxes (Line 16 minus Line 17)	1.325.178	1.295.201	2.631.466
19.	Federal and foreign income taxes incurred	310,021	279,959	505,645
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,015,157	1,015,242	2,125,821
20.	CAPITAL AND SURPLUS ACCOUNT	1,010,107	1,010,242	2,120,021
04	Surplus as regards policyholders, December 31 prior year	82,283,389	81,178,983	81.178.983
21.			, ,	, ,
22.	Net income (from Line 20)			2,125,821
23.	Net transfers (to) from Protected Cell accounts	0		0
24.	Change in net unrealized capital gains (losses) less capital gains tax of \$0	0	0	0
25.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26.	Change in net deferred income tax	0	0	(21,415)
27.	Change in nonadmitted assets		0	0
28.	Change in provision for reinsurance	0	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	0
32.	Capital changes:			
	32.1 Paid in	0	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0	0
	32.3 Transferred to surplus		0	0
33.	Surplus adjustments:			
	33.1 Paid in	0	0	0
	33.2 Transferred to capital (Stock Dividend)		0	0
1	33.3 Transferred from capital		0	0
34.	Net remittances from or (to) Home Office		_	0
35.	Dividends to stockholders			(1,000,000)
	Change in treasury stock			0
36.				
37.	Aggregate write-ins for gains and losses in surplus			1 101 100
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,015,157	1,015,242	1,104,406
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	83,298,546	82,194,225	82,283,389
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	0	0	0
1401.				
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page		0	0
1490.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	n	n	0
		0	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	0

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
	ms collected net of reinsurance		0	
2. Net inve	estment income	1,329,522	1,168,289	2,376,81
3. Miscella	aneous income	0	0	
4. Total (L	.ines 1 to 3)	1,329,522	1,168,289	2,376,8
5. Benefit	and loss related payments	0	0	
6. Net tran	nsfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	
7. Commi	ssions, expenses paid and aggregate write-ins for deductions	0	0	
8. Dividen	ds paid to policyholders	0	0	
9. Federal	I and foreign income taxes paid (recovered) net of \$(40, 170) tax on capital			
gains	(losses)	218,001	232,999	560,99
	ines 5 through 9)	218,001	232,999	560,99
-	sh from operations (Line 4 minus Line 10)	1,111,521	935,290	1,815,8
ii. Net cas	in non operations (Line 4 minus Line 10)	1,111,321	300,200	1,013,0
	Cash from Investments			
	ds from investments sold, matured or repaid:			
	onds			
	ocks			
	ortgage loans		0	
	pal estate			
	her invested assets			
12.6 Ne	et gains or (losses) on cash, cash equivalents and short-term investments	0	0	
12.7 Mi	scellaneous proceeds	0	0	
12.8 To	otal investment proceeds (Lines 12.1 to 12.7)	8,098,338	4,927,098	17,255,1
13. Cost of	investments acquired (long-term only):			
13.1 Bc	onds	9,097,063	4,162,484	18,927,88
13.2 St	ocks	0	0	
13.3 Mo	ortgage loans	0	0	
13.4 Re	eal estate	0	0	
13.5 Ot	her invested assets		0	
	scellaneous applications	848.895	1,980	23,9
	otal investments acquired (Lines 13.1 to 13.6)	9,945,958	4,164,464	18,951,84
	rease/(decrease) in contract loans and premium notes	0	0	.0,00.,0
	sh from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,847,619)	762,634	(1,696,7
16. Cash pi	Cash from Financing and Miscellaneous Sources rovided (applied):			
•	urplus notes, capital notes	0	0	
	apital and paid in surplus, less treasury stock		0	
	prowed funds		0	
	et deposits on deposit-type contracts and other insurance liabilities		0	
	vidends to stockholders		0	
	ther cash provided (applied)	3,339	(27,009)	,
		3,339	(27,009)	3,3
	sh from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 ine 16.6)	3,339	(27,009)	3,4
REC	CONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
	ange in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).	(732,760)	1,670,915	122,5
	cash equivalents and short-term investments:			
	eginning of year	296,449	173,875	173.8
	nd of period (Line 18 plus Line 19.1)	(436,311)	1,844,790	296,4
		, - ,	, .,	
	ntal disclosures of cash flow information for non-cash transactions:	0	0	(992,4
J. UUU I. BONG	Is sold in settlement of intercompany dividendued interest on bonds sold in settlement of intercompany dividend			(992,

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#	2025	2024
NET INCOME	<u> </u>			 2020	2021
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,015,157	\$ 2,125,821
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
NAIC SAP (1-2-3=4)	XXX	xxx	xxx	\$ 1,015,157	\$ 2,125,821
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 83,298,546	\$ 82,283,389
(6) State Prescribed Practices that are an increase/(decrease)	from NAIC SA	AP:		\$ -	\$ -
(7) State Permitted Practices that are an increase/(decrease) f	rom NAIC SA	P:		\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 83,298,546	\$ 82,283,389

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) Asset-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

Effective January 1, 2025, the company adopted the principles based bond definition ("PBBD") to determine if a debt security is a bond. The PBBD project assesses the debt securities based on substance over legal form. Under the new guidance, qualifying securities must meet specific criteria as either issuer credit obligations or asset-backed securities; those failing to meet these standards—typically due to equity-like features or lack of fixed payment schedules—will be reclassified to Schedule BA, potentially increasing risk-based capital charges. The changes require insurers to reassess all held securities, update accounting policies, and align reporting systems to reflect the revised classification standards. There were no securities reclassified off Schedule D-1 as of June 30, 2025.

NOTE 3 Business Combinations and Goodwill

Not applicable

NOTE 4 Discontinued Operations

Not applicable

NOTE 5 Investments

A, B, C.

Not applicable

- D. Asset-Backed Securities
 - (1) Prepayment assumptions for asset-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 \$ 14,812
2. 12 Months or Longer \$ 247,415
b)The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months \$ 3,772,715
2. 12 Months or Longer \$ 1,184,760

(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

- Restricted Assets
 - 1. Restricted Assets (Including Pledged)

No Change

2-4.

Not Applicable

M., N., O., P., Q., 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
 Amount

 1. Gross
 \$ 709,982

 2. Nonadmitted
 \$

 3. Admitted
 \$ 709,982

D., E.

Not applicable

NOTE 8 Derivative Instruments

Not applicable

NOTE 9 Income Taxes

No change

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 The Hanover Insurance Group, Inc. ("THG"), a publicly traded company incorporated in Delaware.

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

Not applicable

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

Not applicable

D. Amounts Due to or from Related Parties

At the end of the current reporting period, the Company reported \$32,732 as amounts receivable from an affiliated company. These arrangements require that intercompany balances be settled within 30 days.

E. Management, Service Contracts, Cost Sharing Arrangements

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

F. Guarantees or Contingencies for Related Parties

Not applicable

G. Nature of Relationships that Could Affect Operations

All outstanding shares of the Company are owned by Hanover.

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

Not applicable

NOTE 11 Debt

Not applicable

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

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

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

Not applicable

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

A. Outstanding Shares

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

B. Dividend rate of preferred stock

Not applicable

C,-F. Dividend Restrictions

Pursuant to New Hampshire's statute, the maximum dividend and other distributions that an insurer may pay in any twelve-month period, without prior approval of the New Hampshire Insurance Commissioner, is limited to the lesser of 10% of statutory policyholder surplus as of the preceding December 31, or net income. 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

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

Α

- (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 reporting period.
- (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
- a. The Company does not have any Level 3 assets or liabilities measured at fair value at the end of the curent reporting period.
- (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 utilizes a third party pricing service for the valuation of the majority of its equity securities. When quoted market prices in an active market are available, they are provided by the pricing service as the fair value and such values are classified as Level 1. Generally, all prices provided by the pricing service except quoted market prices, are reported as Level 2. Occasionally, the Company may obtain nonbinding broker quotes which are reported as Level 3.

- (5) Not applicable
- B. Not applicable
- C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Ac	dmitted Assets	(Level 1)	(Level 2)	(Level 3)	Net	Asset Value (NAV)	 ot Practicable arrying Value)
Issuer Credit Obligations	\$ 68,243,827	\$	70,977,372	\$ 8,652,094	\$ 58,071,706	\$ 1,520,027	\$	-	\$ -
Asset-Backed Securities	\$ 10,949,097	\$	11,265,700	\$ -	\$ 10,949,097	\$ -	\$	-	\$ -
Cash and Short-Term Investments	\$ (436.310)	\$	(436.310)	\$ (436.310)	\$ _	\$ _	\$		\$ _

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 apllicable

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

No Change

B. Reinsurance Recoverable in Dispute

Not applicable

C. Reinsurance Assumed and Ceded

No Change

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

Not applicable

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

NOTE 26 Intercompany Pooling Arrangements

Not applicable

NOTE 27 Structured Settlements

Not applicable

NOTE 28 Health Care Receivables

Not applicable

NOTE 29 Participating Policies

Not applicable

NOTE 30 Premium Deficiency Reserves

Liability carried for premium deficiency reserves

\$

2. Date of the most recent evaluation of this liability

06/30/2025

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	Did the reporting entity experience any material transactions requiring Domicile, as required by the Model Act?							Yes []	No [X]
1.2	If yes, has the report been filed with the domiciliary state?							Yes []	No []
2.1	Has any change been made during the year of this statement in the creporting entity?	harter, by-laws,	articles of incorporation,	or deed of	settleme	nt of the) 	Yes []	No [X]
2.2	If yes, date of change:									
3.1	Is the reporting entity a member of an Insurance Holding Company Sy is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.							Yes []	Х]	No []
3.2	Have there been any substantial changes in the organizational charts	since the prior q	uarter end?					Yes []	No [X]
3.3	If the response to 3.2 is yes, provide a brief description of those changes and the response to 3.2 is yes, provide a brief description of those changes are the response to 3.2 is yes, provide a brief description of those changes are the response to 3.2 is yes, provide a brief description of those changes are the response to 3.2 is yes, provide a brief description of those changes are the response to 3.2 is yes, provide a brief description of those changes are the response to 3.2 is yes, provide a brief description of those changes are the response to 3.2 is yes, provide a brief description of those changes are the response to 3.2 is yes, provide a brief description of those changes are the response to 3.2 is yes, provide a brief description of those changes are the response to 3.2 is yes, provide a brief description of the response to 3.2 is yes, and the response to 3.2 is yes, an									
3.4	Is the reporting entity publicly traded or a member of a publicly traded	group?						Yes [Х]	No []
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code	e issued by the	SEC for the entity/group					00)0094	14695
4.1	Has the reporting entity been a party to a merger or consolidation duri	ing the period co	overed by this statement	?				Yes []	No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	e of domicile (us	e two letter state abbrev	iation) for a	ny entity	that has	5			
	1 Name of Entity		2 NAIC Company Code		3 Domicile	;				
5.	If the reporting entity is subject to a management agreement, includin in-fact, or similar agreement, have there been any significant changes If yes, attach an explanation.	g third-party adr s regarding the t	ministrator(s), managing erms of the agreement o	general age or principals	ent(s), at involved	torney- 1?	. Yes [] No	[] N/A [X
6.1	State as of what date the latest financial examination of the reporting	entity was made	e or is being made					12	2/31/	/2024
6.2	State the as of date that the latest financial examination report becamdate should be the date of the examined balance sheet and not the d							12	2/31/	/2019
6.3	State as of what date the latest financial examination report became a the reporting entity. This is the release date or completion date of the date).	examination rep	oort and not the date of t	he examina	tion (bal	ance sh	eet	04	4/01 <u>/</u>	/2021
6.4	By what department or departments? New Hampshire Department of Insurance									
6.5	Have all financial statement adjustments within the latest financial exstatement filed with Departments?						Yes [] No]] N/A [X
6.6	Have all of the recommendations within the latest financial examination	on report been o	omplied with?				Yes [] No]] N/A [X
7.1	Has this reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period?							Yes []	No [X]
7.2	If yes, give full information:									
8.1	Is the company a subsidiary of a bank holding company regulated by							Yes []	No [X]
8.2	If response to 8.1 is yes, please identify the name of the bank holding									
8.3	Is the company affiliated with one or more banks, thrifts or securities to							Yes []	No [X]
8.4	If response to 8.3 is yes, please provide below the names and locatio regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commiss	e Office of the C	omptroller of the Curren	cy (OCC), th	ne Feder	al Depo				
	1 Affiliata Nama		2		3	4 OCC	5	6 SEC	\Box	
	Affiliate Name		ocation (City, State)		FRB		FDIC			
							1			

GENERAL INTERROGATORIES

9.21 If the response to 9.2 is Yes, provide information related to amendment(s). 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? 9.3 If the response to 9.3 is Yes, provide the nature of any waiver(s). FINANCIAL 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? 11.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) 11.2 If yes, give full and complete information relating thereto: 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: 13. Amount of real estate and mortgages held in short-term investments: 14. Does the reporting entity have any investments in parent, subsidiaries and affiliates? 15. Prior Year-End Book/Ajusted Candidation of the proving entity have any investments in parent, subsidiaries and affiliates? 16. Prior Year-End Book/Ajusted Candidation of School Sch	[X] No []	Yes [al and professional	ds?etween persona	 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the (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 	9. 1
1					1 If the response to 9.1 is No, please explain:	.11
9.31 Have any provisions of the code of ethics been waived for any of the specified officers?	[] No [X]	Yes [If the response to 9.2 is Yes, provide information related to amendment(s).	
10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount.	[] No [X]	Yes [Have any provisions of the code of ethics been waived for any of the specified officers? If the response to 9.3 is Yes, provide the nature of any waiver(s).	
INVESTMENT 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) 11.2 If yes, give full and complete information relating thereto: 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: 13. Amount of real estate and mortgages held in other invested assets in Schedule BA: 14. Does the reporting entity have any investments in parent, subsidiaries and affiliates? 14.1 Iboses the reporting entity have any investments in parent, subsidiaries and affiliates? 14.2 If yes, please complete the following: 14.2 Bonds 14.2 Preferred Stock 14.2 Short-Term Investments 14.2 Short-Term Investments 14.2 Mortgage Loans on Real Estate 15. Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) 15. Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) 15. It has the reporting entity entered into any hedging transactions reported on Schedule DB? 15. If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? 16. For the reporting entity's security lending program, state the amount of the following as of the current statement date: 16. For the reporting entity's security lending program, state the amount of the following as of the current statement date: 16. For the reporting entity's security lending program, state the amount of the following as of the current statement date: 16.1 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. 15. Mortgage Loans available to the domiciliary state? 16. Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. 17. Total book/adjusted carrying value of					FINANCIAL	
11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) 11.2 If yes, give full and complete information relating thereto:						
use by another person? (Exclude securities under securities lending agreements.) 11. 2 If yes, give full and complete information relating thereto:					INVESTMENT	
13. Amount of real estate and mortgages held in short-term investments: 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? 14.2 If yes, please complete the following: 1 Prior Year-End Book/Adjusted Carrying Value 14.2.1 Bonds \$ 0 \$ \$ 14.2.2 Preferred Stock \$ 0 \$ \$ 14.2.2 Preferred Stock \$ 0 \$ \$ 14.2.2 Stort-Term Investments \$ 0 \$ \$ 14.2.2 Stort-Term Investments \$ 0 \$ \$ 14.2.2 Mortgage Loans on Real Estate \$ 0 \$ \$ 14.2.2 Mortgage Loans on Real Estate \$ 0 \$ \$ 14.2.2 Mortgage Loans on Real Estate \$ 0 \$ \$ 14.2.2 Mortgage Loans on Real Estate \$ 0 \$ \$ 14.2.2 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) \$ 0 \$ \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 14.2.2 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 14.2.2	[] No [X]	Yes [use by another person? (Exclude securities under securities lending agreements.)	
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? If yes, please complete the following: 1 Prior Year-End Book/Adjusted Carrying Value 14.21 Bonds \$ 0 \$ \$ 14.22 Preferred Stock \$ 0 \$ \$ 14.23 Common Stock \$ 0 \$ \$ 14.24 Short-Term Investments \$ 0 \$ \$ 14.25 Mortgage Loans on Real Estate \$ 0 \$ \$ 14.26 All Other \$ 0 \$ \$ 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) \$ 0 \$ \$ 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 \$ \$ 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No If no, attach a description with this statement.						
Prior Year-End Book/Adjusted Carrying Value Progression Society Soci					1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?	4.1
14.22 Preferred Stock	2 Current Quarter Book/Adjusted Carrying Value		Prior Year-End Book/Adjusted Carrying Value			
14.23 Common Stock						
14.24 Short-Term Investments						
Mortgage Loans on Real Estate						
14.26 All Other						
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) \$						
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above						
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?						
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$\$\$	[] No [X] lo [] N/A [Yes [state?	2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state if no, attach a description with this statement.	
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$\$\$				atement date:	For the reporting entity's security lending program, state the amount of the following as of the current statements	16.
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2\$		\$				- '
					·	
10.0 Total payable for deculties retrained febolica official inguilly dage						

GENERAL INTERROGATORIES

	Bank of New York Mello	1 Name of Cus		225 Liberty		Custodian Add	ress		
^				,					
2	location and a complete		vith the requirements of the NAIC	Financial Cond	inion Examine		provide the name,		
	1 Name(s)		2 Location(s)			3 Complete Expla	nation(s)		
3	Have there been any cha If yes, give full information	-	g name changes, in the custodian(eto:	(s) identified in	17.1 during th	ne current quarte	er?	Yes	[] No [X
	1 Old Custodi	an	2 New Custodian	Date	3 of Change		4 Reason		
5	make investment decision	ns on behalf of	nvestment advisors, investment m. f the reporting entity. This includes te as such. ["that have access to the control of th	s both primary	and sub-advis ent accounts";	ors. For assets	that are managed interna		
	Welington Funds (US) II		n or Individual	Affilia	tion				
	Certain Invested Asset	s are managed	by the reporting entity	I					
	17.5097 For those firms/	individuals liste	ed in the table for Question 17.5, demore than 10% of the reporting e	lo any firms/ind	lividuals unaffi			Ye	s [X] No [
			d with the reporting entity (i.e. des					Ye	s [X] No [
6	For those firms or individ	· ·	ne table for 17.5 with an affiliation		,				
	table below.		2			3	4		5
	Central Registration Depository Number		Name of Firm or Individual			Identifier (LEI)	Registered With		Investment Management Agreement (IMA) Filed
		•	s (US) LLCd Assets are managed by the repo		5493007617BA	RMGY J88 3	Not a registered inves advisor	tment	NO
		ments of the P	urposes and Procedures Manual o		estment Anal	ysis Office beer	followed?		
-	a. Documentation not security is not available. Issuer or obligor is c. The insurer has a	ecessary to per ailable. s current on all n actual expect	eporting entity is certifying the follomit a full credit analysis of the sec contracted interest and principal paration of ultimate payment of all co	curity does not payments. ontracted intere	exist or an NA st and principa	IC CRP credit r	ating for an FE or PL	V	
		-	5GI securities?reporting entity is certifying the fo					re	S [] NO [X
	c. The NAIC Designa	y is holding cap tion was derive e letter rating h	to January 1, 2018. bital commensurate with the NAIC and from the credit rating assigned leld by the insurer and available foed to share this credit rating of the	by an NAIC CF or examination or PL security w	RP in its legal oby state insurant the SVO.	capacity as a NI ance regulators.			
	d. The reporting entit	•						Ye	s [] No [X
	d. The reporting entity Has the reporting entity s By assigning FE to a Sci	self-designated	PLGI securities?		rtifying the foll	owing elements	of each self-designated		
	d. The reporting entity s Has the reporting entity s By assigning FE to a Scl FE fund: a. The shares were p b. The reporting entit c. The security had a January 1, 2019. d. The fund only or po	self-designated nedule BA non- urchased prior y is holding cap public credit ra redominantly hed NAIC Design	registered private fund, the report to January 1, 2019. bital commensurate with the NAIC sting(s) with annual surveillance as bids bonds in its portfolio. nation was derived from the public	ing entity is ce Designation resigned by an	eported for the NAIC CRP in i	e security. its legal capacity	y as an NRSRO prior to		

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If yes, attach a	n explanation.			id the agreemen	·				s [] No [] N/A [X]
2.	part, from any lifyes, attach a	loss that may oc n explanation.	cur on the risk,	or portion thereo	rting entity and a of, reinsured?					Yes [] N	o [X]
3.1	Have any of the	e reporting entity	y's primary reins	surance contract	ts been canceled	ქ?				Yes [] N	o [X]
3.2	, ,	and complete in									
4.1 4.2	(see Annual St interest greater	atement Instruct	tions pertaining	to disclosure of	expenses other discounting for d	definition of " ta	bular reserves") discounted at	a rate of	Yes [] N	o [X]
					TOTAL DIS	SCOUNT		DISC	COUNT TAKEN	DURING PERI	OD
Line	1 of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
			0.000	0		0	0	0	0	0	0
			TOTAL	0	0	0	0	0	0	0	0
5.	Operating Perc	-									
	5.1 A&H loss p	percent									0.000
	5.2 A&H cost of	containment perd	cent								0.000
	5.3 A&H exper	nse percent excl	uding cost conta	ainment expense	es						0.000
6.1	Do you act as a	a custodian for h	nealth savings a	ccounts?						Yes [] N	o [X]
6.2	If yes, please p	provide the amou	unt of custodial	funds held as of	the reporting da	ite			\$		0
6.3	Do you act as a	an administrator	for health savir	ngs accounts?						Yes [] N	o [X]
6.4	If yes, please p	provide the balar	nce of the funds	administered as	s of the reporting	g date			\$		0
7.	Is the reporting	entity licensed	or chartered, re	gistered, qualifie	ed, eligible or wri	iting business in	n at least two st	ates?		Yes [X] N	0 []
7.1					hat covers risks					Yes [] N	0 []

SCHEDULE F - CEDED REINSURANCE

OLL		\cup	$\boldsymbol{\nu}$ L	וט	/ LII	10	UI	\mathbf{r}	V.
Chautina	All Now	Daina	uroro	Curr	ant Vac	- to D	oto		

Showing All New Reinsurer - Current Year to Date 1 2 3 4 5 NAIC ID Domiciliary Aurisdiction Type of Reinsurer Company Code Number Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Name of Reinsurer Nam	6	7 Effective
NAIC Company Code Number Name of Reinsurer Domiciliary Jurisdiction Type of Reinsurer		Cffc office
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NONE		
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SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

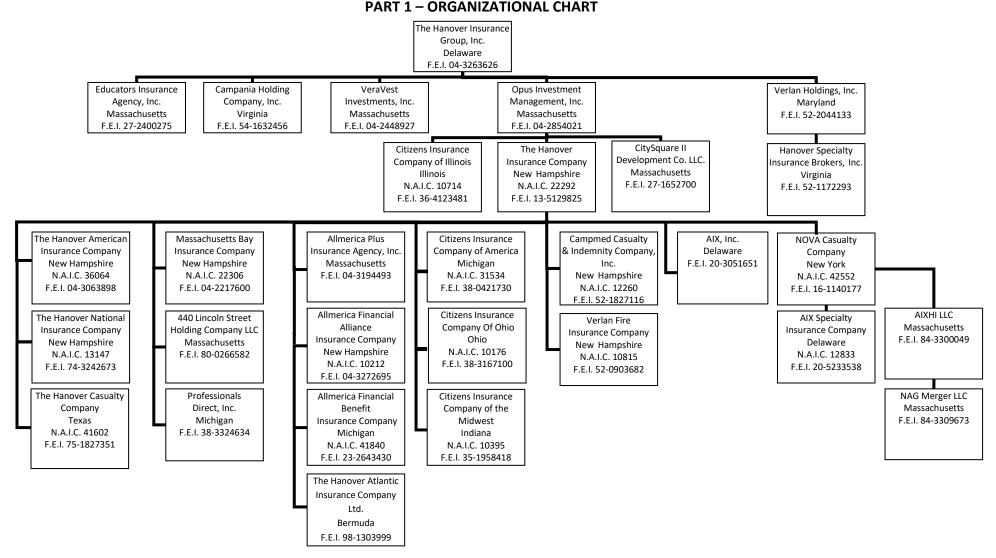
States, etc. Carrier Version Carrier Versi						by States and Terr	itories		
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15. Indidnam	13.								907,603
16. lows	14.	IllinoisIL	L				2,931,696	20,661,618	18,049,982
17. Kanase KS L 308.266 169.007 46,127 (120,169) 165,847 299.	15.	Indiana IN	L	4,681,921	5, 114, 035	3,318,901	21,598,513	12,363,527	22,865,704
17. Kanase KS L 308.266 169.007 46,127 (120,169) 165,847 299.	16.	lowaIA	L	751,662	628,094	73,953	55,846	1,153,999	745,250
18. Kemlucky KY L 1.455.918	17.	Kansas KS	L	308.326	160.907	46 . 127	(120.610)		269,952
19. Louisiana									4,102,335
20					, , ,			, ,	
21									
22. Messachusetts MA L 28.74, 199 S0, 445, 215 8, 618, 288 7, 028, 533, 45, 990, 531 49, 225, 233. Michigen Mi L 14, 100, 992 12, 681, 989 4, 026, 333, 30, 216, 227, 44, 132, 224. Minnesota MN L 8, 971, 974 8, 843, 579 1, 1748, 025 3, 294, 981, 227, 224, 481, 225, 224, 481, 225, 224, 481, 225, 224, 481, 225, 224, 481, 225, 224, 481, 225, 224, 481, 225, 224, 224, 225, 224, 224, 225, 225									
23. Michigan MI L 14,100,922 12,681,983 5,384,898 4,026,383 30,216,227 44,172,224 Milmestota MN N L 8,971,874 8,843,579 1,748,025 3,694,527 14,747,397 17,182,224 Milmestota MN N L 8,971,874 8,843,579 1,748,025 3,694,527 14,747,397 17,182,224 Milmestota MN L 1,250,106 1,261,148 1,230,789 202,993 2,248,694 230, 230, 244,494 22,27 Montana MT L 20,073 20,089 0 0 707,855 0,244,49 22,28 Nevada NV L 929,303 1,160,462 147,301 267,788 1,161,527 1,817,30 Nev Hampshire NH L 2,641,125 3,051,233 1,160,462 147,301 267,788 1,815,257 1,857,30 Nev Hampshire NH L 2,641,125 3,051,233 1,170,211 2,903,132 7,945,920 1,064, 31 Nev Jersey NJ L 12,924,402 13,5664,524 4,418,666 3,379,052 31,655,662 34,002,33 Nev York NY L 44,565,613 14,141 1,104,265 258,284 4,400,33 Nev York NY L 44,565,613 14,411 1,104,265 258,284 4,400,33 Nev York NY L 44,565,104 14,254 4,486,565 1,949,412 1,942,957,964 2,662,31 North Carolina NC L 6,428,489 6,474,607 2,929,004 2,284,001 6,987,160 6,591,300,000,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000					, ,	·		, ,	
24 Minneston MN L 5.971, 1674 8, 843, 579 1, 748, 025 3, 584, 527 11, 747, 397 17, 182, 25 25 Mississippi MS L 5.88 1, 787, 151, 1991 13, 738 20, 398 234, 469 2.90, 20 26 Mississippi MO L 1, 250, 106 1, 381, 148 1, 230, 799 177, 855 3, 142, 396 3, 586, 238 27 Moratana MT L 20, 198 490, 624 115, 622 213, 961 502, 002 .941, 449 28 Nevads NE L 1, 229, 303 1, 164, 428 147, 301 267, 788 1, 181, 257 1, 187, 1837, 1837, 1837, 1837, 1837, 1837, 1837, 1837, 1837, 1837, 1838, 1838, 182, 182, 183, 182, 182, 183, 183, 183, 183, 183, 182, 183, 182, 183, 183, 183, 183, 183, 183, 183, 183				' '	, ,	, ,		, ,	, ,
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28. Missouri MG L 1.250.106 1.361.148 1.230.769 0.0 2.4449 2.22 27. Montana MT L 2.00.73 2.00.88 0.0 0.0 2.4449 2.22 28. Nebraska NE L 1.021.364 490.624 115.622 213.961 5.502.093 341. 29. Nevada NV 2.29.303 1.160.428 147.301 2.67.798 1.181.527 1.837. 30. New Hampshire NH L 2.641.125 3.061.233 1.171.211 2.2903.102 7.945.20 10.604. 31. New Jersey NJ 1.294.402 13.664.524 4.418.656 5.3.879.052 31.685.062 34.002. 32. New Mekaco NM L 185.298 120.515 14.141 1.104.656 298.284 460. 33. New York NY 48.455.518 42.372.555 34.399.654 19.494.121 84.299.796 84.662. 34. North Carcilla NC L 6.428.498 6.474.607 2.993.00 1.293.00 1.294.00 6.987.106 6.591. 35. North Dakota ND 422.594 567.717 31.442 370.101 881.090 5.544. 36. Ohio OH L 4.329.363 4.182.947 1.302.89 1.194.141 3.709.15 841.090 5.544. 37. Oklahoma OK 11.634.186 10.312.876 5.288.601 7.215.800 8.668.288 9.9.707. 38. Oregon OR L 1.566.891 2.005.981 1.958.30 9.937.100 2.577.305 2.2.578. 39. Pennsylvania PA L 4.529.079 4.200.376 1.880.377 2.2898.213 10.337.816 9.914. 41. South Carcilla SC L 1.104.1142 3.006.238 34.620 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.007 3.									, ,
27 Mortana	25.	MississippiMS			,				230,516
28 Nebraska NE L 1,021,364 490,624 115,622 213,961 500,092 341,1 29 Nevada NV L 2923,003 1,160,425 147,301 267,798 1,815,257 1,837,301 30. New Hampshire NH L 2,641,125 3,051,233 1,171,211 2,093,182 7,945,902 1,064,4 31. New Jersey NJ L 12,924,402 3,664,524 4,418,656 3,679,052 31,685,062 34,032 32. New Medicion NM L 816,528 120,515 14,141 1,104,265 258,284 440,333 33. New York NY L 48,465,518 64,460,713 29,280,004 2,248,001 6,997,160 6,591, 34. North Carolina NC L 6,424,99 6,474,607 2,928,004 2,248,001 6,997,160 6,591, 35. North Dakota ND L 422,564 567,717 31,442 370,101 841,099 5,344, 36. Chio OH L 4,239,263 4,162,947 1,302,189 1,141,811 3,709,452 4,966, 37. Oklahoma OK L 11,634,186 10,312,876 5,289,601 7,215,980 8,668,268 9,707, 39. Pennsylvania PA L 4,230,079 4,230,376 1,850,377 2,389,213 10,337,160 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2,577,305 2	26.	MissouriMO	L	1,250,106	1,361,148			3,142,936	3,586,201
29 Nevada	27.	Montana MT	L				0	24,449	22,576
29 Nevada	28.	NebraskaNE	L	1,021,364	490,624	115,622		502,092	341,099
100 New Hampshire			L				267.798	1.815.257	
131 New Jersey								, ,	
132 New Mexico NM						, ,		, , -	
33. New York NY L 48,486,518 42,372,355 34,386,654 19,494,121 84,259,766 84,682, 34,001 control and the contro							, ,		
34. North Carolina NC L 6, 428, 489 6, 6, 474, 607 2, 298, 001 2, 284, 001 6, 987, 160 6, 591, 351, North Dakota ND L 422, 584 567, 717 31, 442 370, 101 841, 090 544, 966, 371, 301, 199 1, 1941, 841 3, 709, 452 4, 966, 372, 373, 374, 374, 374, 374, 374, 374, 374									
35 North Dakota									
36. Ohio OH L 4.329,263									, ,
37. Oklahoma OK	35.								
38. Oregon OR L 1,566,891 2,005,981 195,830 937,160 2,577,305 2,578, 39. Pennsylvania PA L 4,529,079 4,230,376 1,850,577 2,389,213 10,337,816 9,914, 40. Rhode Island RI L 1,041,142 ,746,694 63,411 53,143 1,426,362 1,511, 41. South Carolina SC L 4,198,711 3,848,238 446,217 2,245,904 5,117,911 4,375, 42. South Dakota SD L 101,358 395,624 80,747 56,060 250,766 3,351, 43. Tennessee TN L 2,705,351 2,524,704 594,563 1,725,210 5,581,372 4,410, 44. Texas TX L 16,404,228 16,306,235 8,660,523 7,211,826 28,837,407 28,887, 45. Utah UT L 1,453,252 1,432,745 1,315,974 24,469 2,545,315 2,811, 46. Vermont VT L 550,120 582,283 195,553 339,015 1,279,157 1,002, 47. Virginia VA L 17,879,738 18,502,946 6,455,180 9,146,553 19,634,674 17,725, 48. Washington WA L 4,309,334 3,830,677 2,359,285 2,428,832 8,943,853 8,033, 49. West Virginia WV L 133,666 96,527 511 13,539 330,745 227, 50. Wisconsin WI L 5,205,143 5,164,201 0 0 0 0 0 0 0 0 2 2 4Mest Virginia GWY L 0 0 0 0 0 0 0 0 0 0 0 2 52. American Samoa AS N 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	36.			' '	, ,				
39, Pennsylvania PA	37.		L	11,634,186	10,312,876	5,289,601	7,215,980		9,707,137
40. Rhode Island RI	38.	Oregon OR	L	1,566,891	2,005,981	195,830	937, 160	2,577,305	2,578,273
40. Rhode Island RI	39.	PennsylvaniaPA	L	4,529,079	4,230,376	1,850,577	2,389,213	10,337,816	9,914,874
41. South Carolina SC	40.	Rhode IslandRI	L	1,041,142	746,694	63,411	53, 143	1,426,362	1,511,055
42. South Dakota SD L 101,358 395,624 80,747 56,060 250,766 351, 43. Tennessee TN L 2,705,351 2,524,704 594,563 1,725,210 5,581,372 4,410, 44. Texas TX L 16,404,228 16,306,235 8,650,523 7,211,826 28,837,407 28,887, 45. Utah UT L 1,453,252 1,432,745 1,315,974 24,469 2,545,315 2,811, 46. Vermont VT L 550,120 582,283 195,553 339,015 1,279,157 1,002, 47. Virginia VA L 17,879,738 18,502,946 6,455,180 9,146,553 19,634,674 17,725, 48. Washington WA L 4,309,334 3,838,067 2,359,285 2,422,832 8,943,853 8,083, 49. West Virginia WV L 133,666 96,527 511 13,559 330,745 277, 50. Wisconsin WI L 5,205,143 5,164,201 3,238,009 2,620,339 8,451,804 10,694, 51. Wyoming WY L 0 0 0 0 0 0 0 0 0 0 0 52. American Samoa AS N 0 0 0 0 0 0 0 0 0 0 53. Guam GU N 0 0 0 0 0 0 0 0 0 0 54. Puerto Rico PR N 0 0 0 0 0 0 0 0 0 0 0 55. U.S. Virgin Islands VI N 0 0 0 0 0 0 0 0 0 0 0 56. Northern Mariana Islands MP N 0 0 0 0 0 0 0 0 0 0 0 0 57. Canada CAN N 0 0 0 0 0 0 0 0 0 0 0 58. Aggregate Other Alien OT XXX 0 0 0 0 0 0 0 0 0 0 0 0 58999. Totals (Lines 58001 through 58003) plus 58998) (Line 58 from overflow page Witti-ins for Line 58 from overflow page Summary of remaining write-ins for Line 58 from overflow page Summary of remaining write-ins for Line 58 from overflow page Summary of remaining write-ins for Line 58 from overflow page Summary of remaining South pages) (Line 58 from overflow page) Totals (Lines 58001 through 58003) plus 58998) (Line 58 from overflow page) Totals Summary of remaining South page Summary of remaining South pages) (Line 58 from overflow page) Totals (Lines 58001 through 58003) plus 58998) (Line 58 from overflow page) Totals (Lines 58001 through 58003) plus 58998) (Line 58 from overflow page) (Line 58 from ov			L			446.217	2.245.904	5.117.911	4,375,439
43. Tennessee TN L 2,705,351 2,524,704 594,563 1,725,210 5,581,372 4,410, 44. Texas TX L 16,404,228 16,306,235 8,650,523 7,211,826 28,837,407 28,887, 45. Utah UT L 1,453,252 1,325,745 1,315,974 24,469 2,545,315 2,811, 46. Vermont VT L 550,120 582,283 195,553 339,015 1,279,157 1,002, 47. Virginia VA L 17,879,738 18,502,946 6,455,180 9,146,553 19,634,674 17,725, 48. Washington WA L 4,309,334 3,838,067 2,359,285 2,422,832 8,943,853 8,083, 49. West Virginia WV L 313,666 96,527 511 13,539 330,745 277, 50. Wisconsin WI L 5,205,143 5,164,201 3,238,009 2,620,399 8,451,804 10,694, 51. Wyoming WY L 0 0 0 0 0 0 2 2						·	56 060	250, 766	351,978
44. Texas TX L 16,404,228 16,306,235 8,650,523 7,211,826 28,837,407 28,887,407 28,887,407 28,887,407 45. Utah UT L 1,452,725 1,432,745 1,315,974 24,469 2,545,315 2,811 1,718,715 1,012 44,499 2,545,315 2,811 1,718,715 1,012 47. Virginia VA L 17,879,738 18,502,946 6,455,180 9,146,553 19,634,674 17,725 48. Washington WA L 4,309,334 3,838,067 2,359,285 2,422,832 9,943,853 8,083,493 49. West Virginia WV L 133,666 96,527 5111 13,539 330,745 2,775 50. Wisconsin WI L 5,205,143 5,164,201 3,238,009 2,620,399 8,451,804 10,694 51 Wyoming WY L 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					,		,		
45. Utah UT L 1,453,252 1,432,745 1,315,974 24,469 2,545,315 2,811, 46. Vermont VT L 550,120 552,283 195,553 339,015 1,279,157 1,002, 47. Virginia VA L 17,879,738 18,502,946 6,455,180 9,146,553 19,634,674 17,725, 48. Washington WA L 4,309,334 3,838,067 2,359,285 2,422,832 8,943,853 8,083, 49. West Virginia WV L 133,666 96,527 511 13,539 30,745 277, 50. Wisconsin WI L 5,205,143 5,164,201 3,238,009 2,620,399 8,451,804 10,694, 51. Wyoming WY L 0 0 0 0 0 0 0 0 2 2 52. American Samoa AS N 0 0 0 0 0 0 0 0 0 0 0 53. Guam GU N 0 0 0 0 0 0 0 0 0 0 54. Puerto Ricco PR N 0 0 0 0 0 0 0 0 0 0 0 55. U.S. Virgin Islands VI N 0 0 0 0 0 0 0 0 0 0 0 56. Northern Mariana Islands MP N 0 0 0 0 0 0 0 0 0 0 0 0 57. Canada CAN N 0 0 0 0 0 0 0 0 0 0 0 0 0 58. Aggregate Other Alien OT XXX 329,274,567 319,917,346 155,294,546 178,082,399 576,834,523 599,094, 58998. Summary of remaining write-ins for Line 58 from overflow page XXX 329,274,567 319,917,346 155,294,546 178,082,399 576,834,523 599,094, 58999. Totals (Lines 58001 through 58003 plus 58999)(Line 58									
46. Vermont VT L							, ,		
47. Virginia VA L 17,879,738 18,502,946 6,455,180 9,146,553 19,634,674 1.17,725,48. 48. Washington WA L 4,309,334 3,838,067 2,259,285 2,422,832 8,943,853 8,083,833 49. West Virginia WV L 133,666 96,527 511 13,539 330,745 277,575 50. Wisconsin WI L 5,205,143 5,164,201 3,238,009 2,620,399 8,451,804 10,694,401 51. Wyoming WY L 0 0 0 0 0 0 0 2,620,399 8,451,804 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 10,694,401 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>,</td> <td>, ,</td> <td></td>							,	, ,	
48. Washington WA L 4,309,334 3,838,067 2,359,285 2,422,832 8,943,853 8,083, 49. West Virginia WV L 133,666 96,527 5.11 13,539 330,745 277, 50. Wisconsin WI L 5,205,143 5,164,201 3,238,009 2,620,399 8,451,804 10,694, 51. Wyoming WY L 0 0 0 0 0 0 0 0 2,2 Merican Samoa AS N 0 0 0 0 0 0 0 0 0 0 0 52. American Samoa AS N 0 0 0 0 0 0 0 0 0 0 0 53. Guam GU N 0 0 0 0 0 0 0 0 0 0 0 0 54. Puerto Rico PR N 0 0 0 0 0 0 0 0 98 55. U.S. Virgin Islands V N 0 0 0 0 0 0 0 0 0 98 56. Northern Mariana Islands MP N 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						,		, ,	
49. West Virginia WV L 133,666 96,527 511 13,539 330,745 277, 50. Wisconsin WI L 5,205,143 5,164,201 3,238,009 2,620,399 8,451,804 10,694, 51. Wyoming WY L 0 0 0 0 0 2 2 52. American Samoa AS N 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 <td< td=""><td></td><td></td><td></td><td></td><td>, ,</td><td>,,</td><td></td><td>, ,</td><td>17,725,291</td></td<>					, ,	,,		, ,	17,725,291
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52. American Samoa AS N. 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				' '	, ,	3,238,009	, ,		10,694,455
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53. Guam GU N 0 0 0 0 0 0 98 54. Puerto Rico PR N 0 0 0 0 0 98 55. U.S. Virgin Islands VI N 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 <td< td=""><td></td><td></td><td>N</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td><td>0</td></td<>			N	0	0	0	0	0	0
54. Puerto Rico PR N 0 0 0 0 98 55. U.S. Virgin Islands VI N 0 0 0 0 0 56. Northern Mariana Islands Islands MP N 0 0 0 0 0 0 57. Canada CAN N 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0	0				0
55. U.S. Virgin Islands VI N 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									180
56. Northern Mariana Islands MP N 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0<				n					٥٥١
Islands		J			0		0	0	0
57. Canada CAN N. 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 <	50.		N	0	n	n	n	n	0
58. Aggregate Other Alien OT XXX. 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	67			n	n			n	1
59. Totals XXX 329,274,567 319,917,346 155,294,546 178,082,399 576,834,523 599,094, 58001. XXX									
DETAILS OF WRITE-INS 58001		00 0							U
58001.	59.		XXX	329,274,567	319,917,346	155,294,546	1/8,082,399	5/6,834,523	599,094,003
58002									
58003	58001.		XXX						
58003	58002.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page									
write-ins for Line 58 from overflow page			,						
overflow page	JUJJU.								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58			XXX	0	0	0	0	0	0
58003 plus 58998)(Line 58	58999								
			XXX	0	0	0	0	0	0

(a) Active Status Counts:

^{..... 0}

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

STATEMENT AS OF JUNE 30, 2025 OF THE MASSACHUSETTS BAY INSURANCE COMPANY



SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filina	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	The Hanover Insurance Group		80-0266582				440 Lincoln Street Holding Company LLC	MA	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	l	84-3300049				AIXHI LLC	MA	NI A	Nova Casualty Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	12833	20-5233538				AIX Specialty Insurance Company	DE	I A	Nova Casualty Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group		20-3051651				AIX. Inc.	DE	NI A	1 ' ' '	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc.	NO	
	The Hanover Insurance Group	10212	04-3272695				Allmerica Financial Alliance Insurance Co	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	41840	23-2643430				Allmerica Financial Benefit Insurance Co	MI	IA		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	l	04-3194493				Allmerica Plus Insurance Agency, Inc	MA	NI A		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO]
	The Hanover Insurance Group		54-1632456				Campania Holding Company, Inc.	VA	NI A		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	12260	52-1827116	l			Campmed Casualty & Indemnity Co. Inc	NH	IA		Ownership, Board, Management	. 100.000	The Hanover Insurance Group, Inc	NO	J
	The Hanover Insurance Group	31534	38-0421730				Citizens Insurance Company of America	MI	IA		Ownership, Board, Management	. 100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	10714	36-4123481				Citizens Insurance Company of Illinois	IL	IA		Ownership, Board, Management	. 100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	10176	38-3167100				Citizens Insurance Company of Ohio	OH	IA	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	10395	35-1958418				Citizens Insurance Company of the Midwest	IN	IA		Ownership, Board, Management	. 100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group		27-1652700				CitySquare II Development Co., L.L.C	MA	NIA	Opus Investment Management, Inc	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group		27-2400275				Educators Insurance Agency, Inc.	MA	NI A		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group		52-1172293				Hanover Specialty Insurance Brokers, Inc	VA	NI A	Verlan Holdings, Inc.	Ownership, Board, Management	. 100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	22306	04-2217600				Massachusetts Bay Insurance Company	NH	RE	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group		84-3309673				NAG Merger LLC	MA	NIA		Ownership, Board, Management	. 100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	42552	16-1140177				NOVA Casualty Company	NY	IA		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group		04-2854021				Opus Investment Management, Inc.	MA	UIP		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	l	38-3324634				Professionals Direct. Inc.	MI	NIA	The Hanover Insurance Company	Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO]
	The Hanover Insurance Group	36064	04-3063898				The Hanover American Insurance Company	NH	IA		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc]
	The Hanover Insurance Group		98-1303999				The Hanover Atlantic Insurance Company Ltd.	BMU	I A		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	YES	
	The Hanover Insurance Group	41602	75-1827351				The Hanover Casualty Company	TX	IA		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO]
	The Hanover Insurance Group	22292	13-5129825				The Hanover Insurance Company	NH	UDP		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group		04-3263626			New York Stock Exchange .	The Hanover Insurance Group, Inc.	DE	UIP	opaoot.mara.gomont,	January Source, muritagomorite	0.000		NO	
	The Hanover Insurance Group	13147	74-3242673			otoon Enonuingo .	The Hanover National Insurance Company	NH	IA	The Hanover Insurance Company	Ownership, Board, Management	. 100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group		04-2448927				VeraVest Investments. Inc.	MA	NIA	The Hanover Insurance Group, Inc.	Ownership, Board, Management	. 100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	10815	52-0903682				Verlan Fire Insurance Company	NH	IA		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	The Hanover Insurance Group	100 10	52-2044133				Verlan Holdings, Inc.	MD	NIA		Ownership, Board, Management	100.000	The Hanover Insurance Group, Inc	NO	
	mo nanovor mourance or oup		OL 2077 100							Inc. manorer mourance droup, me	omioromp, board, managomorit	100.000	mo nanover mourance droup, me	١٧٠	1
		1	1	1	1						1	П	ı	1	1

Asterisk			EX	a n	
	 	 A		. · · ·	

PART 1 - LOSS EXPERIENCE

	Line of Business	1 Direct Premiums Earned	Durrent Year to Date 2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	4,126,931	3,609,350	87.5	68.6
2.1	Allied Lines	5,332,386	1,949,158	36.6	13.6
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		(3,801)		(14.4
3.	Farmowners multiple peril		0		
4.	Homeowners multiple peril				83.6
5.1	Commercial multiple peril (non-liability portion)		53,544,481		43.3
5.2	Commercial multiple peril (Italianity portion)		37,006,767		45.0
	Mortgage guaranty				0.0
6.					
8.	Ocean marine		0		
9.1	Inland marine		703,254		23.8
9.2	Pet insurance		0		0.0
10.	Financial guaranty		0		0.0
11.1	Medical professional liability - occurrence				0.0
11.2	Medical professional liability - claims-made				0.0
12.	Earthquake		3,934	0.3	(7.3
13.1	Comprehensive (hospital and medical) individual	0	0	0.0	0.0
13.2	Comprehensive (hospital and medical) group				0.0
14.	Credit accident and health		0		0.0
15.1	Vision only		0	0.0	0.0
15.2	Dental only		0		0.0
15.3	Disability income		0		0.0
	Medicare supplement		0		
15.4					
15.5	Medicaid Title XIX			0.0	0.0
15.6	Medicare Title XVIII			0.0	0.0
15.7	Long-term care			0.0	0.0
15.8	Federal employees health benefits plan			0.0	0.0
15.9	Other health			0.0	0.0
16.	Workers' compensation		13, 100,597	36.5	42.7
17.1	Other liability - occurrence	6,459,001	2,753,153	42.6	28.2
17.2	Other liability - claims-made	703,903	(812,983)	(115.5)	17.7
17.3	Excess workers' compensation	0	0	0.0	0.0
18.1	Products liability - occurrence				16.7
18.2	Products liability - claims-made				0.0
19.1	Private passenger auto no-fault (personal injury protection)				
19.2	Other private passenger auto liability				
19.3	Commercial auto no-fault (personal injury protection)		57,280		
	Other commercial auto liability		4,555,654		
19.4					
21.1	Private passenger auto physical damage				
21.2	Commercial auto physical damage		1,108,144		
22.	Aircraft (all perils)		0		
23.	Fidelity		145,077		
24.	Surety		92,034		,
26.	Burglary and theft		229,854	320.4	141.6
27.	Boiler and machinery	612,947	8,550	1.4	1.1
28.	Credit	0	0	0.0	0.0
29.	International	0	0	0.0	0.0
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property				
32.	Reinsurance - Nonproportional Assumed Liability				
33.	Reinsurance - Nonproportional Assumed Financial Lines				
34.	Aggregate write-ins for other lines of business		0	0.0	0.0
35.	Totals	333,142,727	165,516,483	49.7	53.
JJ.	DETAILS OF WRITE-INS	300, 142,121	100,010,400	48.7	33.
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.
	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0.0	0.

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,745,494	3,300,728	3,144,629
2.1	Allied Lines	i i		5,284,865
2.2	Multiple peril crop			
2.3	Federal flood			0
2.4	Private crop			0
2.5	Private flood	· ·	*	85,063
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			90 , 162 , 321
5.1	Commercial multiple peril (non-liability portion)			92,346,274
5.2	Commercial multiple peril (liability portion)			
6.	Mortgage guaranty			
8.	Ocean marine			0
9.1	Inland marine			2,198,685
9.2	Pet insurance			
10.	Financial guaranty			0
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			1, 196, 826
13.1	Comprehensive (hospital and medical) individual			0
13.2	Comprehensive (hospital and medical) group			0
14.	Credit accident and health			0
15.1	Vision only			0
15.2	Dental only			0
15.3	Disability income			0
15.4	Medicare supplement	0	0	0
15.5	Medicaid Title XIX	0	0	0
15.6	Medicare Title XVIII	0	0	0
15.7	Long-term care	0	0	0
15.8	Federal employees health benefits plan	0	0	0
15.9	Other health	0	0	0
16.	Workers' compensation	14,405,946	36 , 143 , 901	
17.1	Other liability - occurrence	2,662,315	6,924,384	6,626,736
17.2	Other liability - claims-made	223,250	410,009	448,873
17.3	Excess workers' compensation	0	0	0
18.1	Products liability - occurrence	1,155,614	1,955,817	1,879,497
18.2	Products liability - claims-made	0	0	0
19.1	Private passenger auto no-fault (personal injury protection)	(809)	(809)	0
19.2	Other private passenger auto liability	(6,080)	(6,623)	(696
19.3	Commercial auto no-fault (personal injury protection)	68,778	139,964	146,103
19.4	Other commercial auto liability	2,395,470	6,373,407	6,394,804
21.1	Private passenger auto physical damage	(2,694)	(2,694)	(306
21.2	Commercial auto physical damage	901,062	2,206,135	2,128,459
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	(36,852)	19,469	209, 179
24.	Surety	59,234	259,693	261,636
26.	Burglary and theft	7,266	73,537	121,975
27.	Boiler and machinery	338,754	639,326	613,063
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	xxx	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability			
33.	Reinsurance - Nonproportional Assumed Financial Lines			
34.	Aggregate write-ins for other lines of business	_	0	(
35.	Totals	158,149,284	329,274,570	319,917,345
	DETAILS OF WRITE-INS	, -,		, - , - ,
3401.	517412			
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
J 100.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	(

PART 3 (\$000 OMITTED) LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
											Prior Year-End	Prior Year-End	
								Q.S. Date Known			Known Case Loss	IBNR Loss and	Prior Year-End
			Table	00051	2025 Loss and		Q.S. Date Known				and LAE Reserves	LAE Reserves	Total Loss and
		D-: V	Total Prior	2025 Loss and	LAE Payments on		Case Loss and	LAE Reserves on		T-4-1 O O 1	Developed	Developed	LAE Reserve
Years in Which	Prior Year-End	Prior Year- End IBNR	Year-End Loss and LAE	LAE Payments on Claims Reported	Claims Unreported	Total 2025 Loss and LAE	LAE Reserves on Claims Reported		Q.S. Date IBNR	Total Q.S. Loss and LAE	(Savings)/ Deficiency	(Savings)/ Deficiency	Developed (Savings)/
Losses	Known Case Loss	Loss and LAE	Reserves	as of Prior	as of Prior	Payments	and Open as of	or Reopened Subsequent to	Loss and LAE	Reserves	(Cols.4+7	(Cols. 5+8+9	Deficiency
	and LAE Reserves	Reserves	(Cols. 1+2)	Year-End	Year-End	(Cols. 4+5)	Prior Year End	Prior Year End	Reserves	(Cols.7+8+9)	minus Col. 1)	minus Col. 2)	(Cols. 11+12)
	u.i.u i i i i i i i i i i i i i i i i i	. 10001100	(00.0. 1 2)		100. 2.10	(00.0. 1 0)		1 1101 1 001 2110	11000.100	(00.0.7 0 0)			(00.0.11.12)
1. 2022 + Prior													
2. 2023													
3. Subtotals 2023 + Prior													
					4 1 1 1								
4. 2024						, , , , , , , , , , , , , , , , , , , 							
5. Subtotals 2024 + Prior													
6. 2025	XXX	XXX	XXX	XXX			XXX				XXX	XXX	XXX
7. Totals													
8. Prior Year-End Surplus				·	·				·	·	Col. 11, Line 7	Col. 12, Line 7	Col. 13, Line 7
As Regards											As % of Col. 1	As % of Col. 2	As % of Col. 3
Policyholders											Line 7	Line 7	Line 7
											1.	2.	3.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. 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.

	_	Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
5.	AUGUST FILING Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES
	Explanations:	
1.		
2.		
3.		
	Bar Codes:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Supplement A to Schedule T [Document Identifier 455]	
3.	Medicare Part D Coverage Supplement [Document Identifier 365]	

STATEMENT AS OF JUNE 30, 2025 OF THE MASSACHUSETTS BAY INSURANCE COMPANY **OVERFLOW PAGE FOR WRITE-INS**

NONE

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted rying		
7.	Deduct current year's other than temporary impailment recognized		
8.	Deduct current year's depreciation		
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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	Mortgage Loans		1
		1	2
			Prior Year Ended
		Year to Date	December 31
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		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage in lest parameter and less mitting less less less less less less less les		
9.	Total foreign exchange change in book value/rectated investment executed attreest the second attreest the		
10.	Deduct current year's other than temporary impairment recognized		
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 at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Other Long-Term invested Assets		
	-	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium, depreciation and proportional amortization		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	81,308,539	80,435,701
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount	180,608	367,272
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(191,287)	(80,450)
6.	Deduct consideration for bonds and stocks disposed of	8,098,338	18,259,695
7.	Deduct amortization of premium	53,512	94,300
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	12,130
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	82,243,072	81,308,539
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	82,243,072	81,308,539

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	During the Current Quarter fo		3	Designation	5	6	7	8
	Book/Adjusted	2	S	4	Book/Adjusted	Book/Adjusted	Book/Adjusted	o Book/Adiusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
NAIO Designat	Beginning	During	During	During	End of	End of	End of	December 31
NAIC Designat	on of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)		, - , -		61,581			0	
2. NAIC 2 (a)				199			0	
3. NAIC 3 (a)				0			0	
4. NAIC 4 (a)					0	0		
5. NAIC 5 (a)					0	0		0
6. NAIC 6 (a)	0	_	_	-	_	0		0
7. Total ICO	69,848,051	3,834,243	2,766,701	61,780	69,848,051	70,977,372	0	70,247,447
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1		1,191,562	682,281	2,466			0	11,061,092
9. NAIC 2								
	0						0	
	0						0	
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total ABS	10,753,953	1,191,562	682,281	2,466	10,753,953	11,265,700	0	11,061,092
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2						0		0
17. NAIC 3					0	0	0	0
	0		0	0	0	0	0	0
19. NAIC 5						0	0	0
20. NAIC 6		0			0	0	0	0
21. Total Preferred Stock		0	0	0	0	0	0	0
22. Total ICO, ABS & Preferred Stock	80,602,004	5,025,805	3,448,982	64,245	80,602,004	82,243,072	0	81,308,539

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

SCHEDULE DA - PART 1

Short-Term Investments

1 2 3 4 5
Paid for
Actual Cost Year-to-Date Year-to-Date

7709999999 Totals

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	0
2.	Cost of short-term investments acquired		
3.	Accrual of discount	0	148
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	0	225,000
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open **NONE**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE**

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	(Odon Equivalents)	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	296,449	0
2.	Cost of cash equivalents acquired	4,272,855	16,509,310
3.	Accrual of discount		
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	4,465,787	16,213,551
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	103,517	296,449
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	103,517	296,449

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed **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 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**

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

-		2110/	w All Long-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9
								NAIC
								Designation,
								NAIC
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification	Description	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	LASGOV 23 A3 - ABS	04/30/2025	. Wells			300,000	6,498	
	METROPOLITAN ATLANTA RAPID TRAN AUTH GA METROPOLITAN ATLANTA RAPID TRAN AUTH GA	04/29/2025	. WELLS FARGO SECURITIES LLC				5,959	1.A FE 1.A FE
	Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues	04/25/2025	FIFEN UNITRAL		1.883.096	1.950.000	14.884	
09062X-AN-3	BIOGEN INC	05/06/2025	Various		700.763	700.000		2.B FE
25245B-AC-1	DIAGEO INVESTMENT CORP	04/10/2025	BANK OF NYC/GOLDMAN		854.667			1.G FE
	PUBLIC SERVICE ENTERPRISE GROUP INC	06/27/2025	BANK OF NYC/GOLDMAN		395,717	450,000		2.B FE
	ubtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)				1,951,146	2,005,000	1,378	
	otal - Issuer Credit Obligations (Unaffiliated)				3,834,243	3,955,000	16,262	
	otal - Issuer Credit Obligations (Affiliated)				0	0	0	XXX
	otal - Issuer Credit Obligations - Part 3				3,834,243	3,955,000	16,262	
0509999998. T	otal - Issuer Credit Obligations - Part 5				XXX	XXX	XXX	XXX
	otal - Issuer Credit Obligations				3,834,243	3,955,000	16,262	
31418F-G2-7		06/27/2025	. Jefferies & Co., Inc.				4,350	
		gency Resident	ial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)		1,191,562	1,199,999	4,350	
	otal - Asset-Backed Securities (Unaffiliated)				1,191,562	1,199,999	4,350	
	otal - Asset-Backed Securities (Affiliated)				0	0	0	XXX
1909999997. T	otal - Asset-Backed Securities - Part 3				1,191,562	1,199,999	4,350	
	otal - Asset-Backed Securities - Part 5				XXX	XXX	XXX	XXX
	otal - Asset-Backed Securities				1,191,562	1,199,999	4,350	
	otal - Issuer Credit Obligations and Asset-Backed Securities				5,025,805	5, 154, 999	20,612	
4509999997. T	otal - Preferred Stocks - Part 3				0	XXX	0	XXX
	otal - Preferred Stocks - Part 5				XXX	XXX	XXX	XXX
	otal - Preferred Stocks				0	XXX	0	XXX
	otal - Common Stocks - Part 3				0	XXX	0	XXX
	otal - Common Stocks - Part 5				XXX	XXX	XXX	XXX
	otal - Common Stocks				0	XXX	0	XXX
	otal - Preferred and Common Stocks				0	XXX	0	XXX
6009999999 - 7	Totals				5,025,805	XXX	20,612	XXX

SCHEDULE D - PART 4

0	D	
Show All Long-Term Bonds and Stock Sold.	Redeemed or Otherwise Disnosed	t of During the Current Quarter

				Show All Fo	niq-renni bo	mus and Stoc	ik Sola, Red	aeemea or c	Jinerwise i	Jisposed (of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9				Carrying Value	15	16	17	18	19	20	21
							-		10	11	12	13 14	1			-			NAIC
																			Desig-
																			nation,
																			NAIC
												Total Total							Desig-
											Current	Change in Foreign					Bond		nation
											Year's	Book/ Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(10 + 11 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	12) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
			Deutsche Bank Wellington Direct						_					_					
91282C-GC-9	UNITED STATES TREASURY	. 06/27/2025 .	D. 4. 1. D. 1. W. 11: 4. D: 4.		501,777	500,000	506,934	504,370	0	(693)	0	0	503,677	0	(1,899)	(1,899)	9,688	. 12/31/2027 .	1.A
040000 00 4	UNITED STATES TREASURY	. 06/27/2025 .	Deutsche Bank Wellington Direct		297 . 434	300.000	301.172	300.923	0	(80)	0		300,843	0	(3.410)	(3.410)	8 . 141	. 03/31/2030 .	4.4
	99. Subtotal - Issuer Credit Obligations		ernment Obligations (Even	nnt from	297 , 434	300,000	301,1/2	300,923	0	(80)	0		300,843	0	(3,410)	(3,410)	8, 141	. 03/31/2030 .	I.A
RBC)	99. Subtotal - Issuel Credit Obligations	s - U.S. GOV	erriment Obligations (Exen	припош	799,211	800,000	808 . 105	805.293	0	(773)	0	(773) 0	804.520	0	(5.309)	(5.309)	17.829	XXX	xxx
	METROPOLITAN ATLANTA RAPID TRAN AUTH GA	. 04/29/2025 .	Adjustment	ı	1, 155, 342	1,200,000	1,069,680	1. 143.316	0	12.026	0	12.0260	1,155,342	0	(5,309)	(5,309)	15,049	. 07/01/2026 .	1.A FE
	METROPOLITAN ATLANTA RAPID TRAN AUTH GA	. 04/29/2025 .			423 . 102	450.000	398.363	419.274	0	3.827	0	3.8270	423.102	0	0	0	6. 131	. 07/01/2027 .	1.A FE
	BOARD OF REGENTS TEXAS A & M UNIVERSITY		Maturity @ 100.00		45,000	45,000 .	45,787	45,052	0	(52)	0	0	45,000	0	0	0	682	. 05/15/2025 .	1.A FE
	99. Subtotal - Issuer Credit Obligations			s	1,623,443	1,695,000	1,513,829	1,607,642	0	15,802	0	15,802 0	1,623,443	0		0	21,862	XXX	XXX
	HEINEKEN NV		Jefferies & Co., Inc.		295,077	300,000	298,056	299,376	0	96	0		299,472	0	(, ,	(4,395)	9,654	. 01/29/2028 .	2.A FE
	99. Subtotal - Issuer Credit Obligations				295,077	300,000	298,056	299,376	0	96	0	96 0	299,472	0	(4, 395)	(4,395)	9,654	XXX	XXX
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L	. 06/15/2025 .	Paydown		37,399	37,399 .	37,399	37,399	0	0	0	00	37,399	0	0	0	1,496	. 12/15/2025 .	1.0
		. 06/15/2025 .		offiliated)	1,866	1,866	1,866	1,866	0		0	0	1,866	0	0	0	75	. 12/15/2031 .	
	99. Subtotal - Issuer Credit Obligations		uer Credit Obligations (One	aniliateu)	39,266	39,266	39,266	39,266	0	0		* * *	39,266	0		0 705)	1,571	XXX	XXX
	99. Total - Issuer Credit Obligations (U				2,756,997	2,834,266	2,659,256	2,751,577	0	15, 125	0	15, 125 0	2,766,701	0	(9,705)	(9,705)	50,916	XXX	
	99. Total - Issuer Credit Obligations (A 97. Total - Issuer Credit Obligations - F				2.756.997	2.834.266	2.659.256	2.751.577	0	15.125	0	15.125 0	2.766.701	0	Ů	(9.705)	50.916	XXX	XXX
	98 Total - Issuer Credit Obligations - F				, . ,	, , , ,	, , .	, , , , , , , , , , , , , , , , , , , ,	XXX		XXX	., ., .			XXX				
050999999	98. Total - Issuer Credit Obligations - F				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX XXX	XXX	XXX	XXX (9.705)	XXX	XXX	XXX	XXX
	98. Total - Issuer Credit Obligations - F 99. Total - Issuer Credit Obligations G2 MA3079 - RMBS		Paydown		, . ,	, , , ,	, , .	, , , , , , , , , , , , , , , , , , , ,	XXX 0 0		XXX 0	., ., .		XXX	XXX (9,705)				
36179R-M4-8 36179V-DN-7	99. Total - Issuer Credit Obligations G2 MA3079 - RMBS	. 06/01/2025 06/01/2025 .	Paydown		XXX 2,756,997 8,099 2,546	XXX 2,834,266 8,099 2,546	XXX 2,659,256 8,585 2,615	XXX 2,751,577 8,388 2,698	XXX 0 0	XXX 15,125 (289) (152)	0	XXX XXX 15,125 0 (289)0 (152)0	2,766,701 8,099 2,546	XXX		XXX	XXX 50,916	XXX XXX . 09/20/2030 . . 01/20/2050 .	XXX XXX 1.A 1.A
36179R-M4-8 36179V-DN-7 36179V-HF-0	99. Total - Issuer Credit Obligations G2 MA3079 - RMBS	. 06/01/2025 06/01/2025 06/01/2025 06/01/2025 .	Paydown		XXX 2,756,997 8,099 2,546 346	XXX 2,834,266 8,099 2,546 346	XXX 2,659,256 8,585 2,615 347	XXX 2,751,577 8,388 2,698 349	XXX 0 0 0	XXX 15, 125 (289) (152) (2)	0 0 0	XXX XXX 15,125 0 (289)0 (152)0 (2)0	XXX 2,766,701 8,099 2,546 346	XXX		XXX	XXX 50,916 114	XXX XXX . 09/20/2030 . . 01/20/2050 . . 03/20/2050 .	XXX
36179R-M4-8 36179V-DN-7 36179V-HF-0 36179V-VX-5	99. Total - Issuer Credit Obligations G2 MA3079 - RMBS	o6/01/2025 06/01/2025 06/01/2025 06/01/2025 06/01/2025 .	Paydown Paydown Paydown		XXX 2,756,997 8,099 2,546 346 10,243	XXX 2,834,266 	XXX 2,659,256 8,585 2,615 347 10,648	XXX 2,751,577 8,388 2,698 349 10,674	XXX 00 0 0	XXX 15, 125 (289) (152) (2) (431)	0 0 0	XXX XXX 15,125 0 (289)0 (152)0 (2)0 (431)0	XXX 2,766,701 8,099 2,546 346 10,243	XXX		XXX	XXX 50,916 114	XXX XXX . 09/20/2030 . . 01/20/2050 . . 03/20/2050 . . 10/20/2050 .	XXX XXX 1.A 1.A 1.A
36179R-M4-8 36179V-DN-7 36179V-HF-0 36179V-VX-5 36179V-ZQ-6	99. Total - Issuer Credit Obligations G2 MA3079 - RMBS	. 06/01/2025 06/01/2025 06/01/2025 06/01/2025 .	Paydown		XXX 2,756,997 8,099 2,546 346	XXX 2,834,266 8,099 2,546 346	XXX 2,659,256 8,585 2,615 347	XXX 2,751,577 8,388 2,698 349	XXX 000000000	XXX 15, 125 (289) (152) (2)	0 0 0 0	XXX XXX 15,125 0 (289)0 (152)0 (2)0	XXX 2,766,701 8,099 2,546 346	XXX		XXX	XXX 50,916 114	XXX XXX . 09/20/2030 . . 01/20/2050 . . 03/20/2050 .	XXX XXX 1.A 1.A
36179R-M4-8 36179V-DN-7 36179V-HF-0 36179V-VX-5 36179V-ZQ-6 36179W-BY-3 36179W-NE-4	99. Total - Issuer Credit Obligations G2 MA3079 - RMBS G2 MA6409 - RMBS G2 MA6409 - RMBS G2 MA630 - RMBS G2 MA7051 - RMBS G2 MA7051 - RMBS G2 MA7051 - RMBS G2 MA7255 - RMBS G2 MA7255 - RMBS G2 MA7259 - RMBS G2 MA7259 - RMBS G2 MA7599 - RMBS G3 MA7599 - RMBS G3 MA7599 - RMBS G3 MA7599 - RMBS G4 MA7599 G4 MA7599 - RMBS G4 MA7599	06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 .	Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown		XXX 2,756,997 8,099 2,546 346 10,243 2,816 2,838 4,499	XXX 2,834,266 8,099 2,546 346 10,243 2,816 2,838 4,499	XXX 2,659,256	XXX 2,751,577 8,388 2,698 349 10,674 2,942 2,959 4,649	XXX 000000000000	XXX 15, 125	0 0 0 0 0	XXX XXX 15,125 0 (289) 0 (152) 0 (2) 0 (2) 0 (431) 0 (126) 0 (122) 0 (150) 0	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,838 4,499	XXX		XXX	XXX 50,91611432486243048	XXX XXX . 09/20/2030 . . 01/20/2050 . . 03/20/2050 . . 10/20/2050 . . 12/20/2050 . . 03/20/2051 . . 09/20/2051 .	XXX XXX 1.A 1.A 1.A 1.A
36179R-M4-8 36179V-DN-7 36179V-HF-0 36179V-VX-5 36179V-ZQ-6 36179W-BY-3 36179W-NE-4 38382W-DR-5	99. Total - Issuer Credit Obligations G2 MA3079 - RMBS	- 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 .	Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown		XXX 2,756,997 8,099 2,546 346 10,243 2,816 2,838	XXX 2,834,266 8,099 2,546 346 10,243 2,816 2,838	XXX 2,659,256 8,585 2,615 347 10,648 2,937 2,947	XXX 2,751,577 	XXX 00000000000000	XXX 15, 125 (289) (152) (431) (126) (122)	0 0 0 0 0	XXX XXX 15,125 0 (289) 0 (152) 0 (2) 0 (431) 0 (126) 0 (122) 0	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,818	XXX		XXX	XXX 50,916 114 32 4 86 24 30	XXX XXX . 09/20/2030 . . 01/20/2050 . . 03/20/2050 . . 10/20/2050 . . 12/20/2050 . . 03/20/2051 .	XXX XXX 1.A 1.A 1.A 1.A 1.A
36179R-M4-8 36179V-DN-7 36179V-HF-0 36179V-VX-5 36179V-2Q-6 36179W-NE-4 38382W-DR-5	99. Total - Issuer Credit Obligations G2 MA3079 - RMBS	06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 .	Paydown Paydown Paydown Paydown Paydown Paydown Paydown Asset-Backed - Self-Liquic	Jating -	XXX 2,756,9978,0992,54634610,2432,8162,8384,4997,450	XXX 2,834,266 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450	XXX 2,659,256 8,585 2,615 347 10,648 2,937 2,947 4,653 7,585	XXX 2,751,577 8,388 2,698 349 10,674 2,942 2,959 4,649 7,558	XXX 0	XXX 15, 125	0 0 0 0 0	XXX XXX 15,125 0	XXX 2,766,701 8,099 2,546 346 310,243 2,816 2,838 4,499 7,450	XXX 0		XXX	XXX 50,916	XXX XXX . 09/20/2030 . . 01/20/2050 . . 03/20/2050 . . 10/20/2050 . . 12/20/2050 . . 03/20/2051 . . 09/20/2051 .	XXX XXX 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A
36179R-M4-8 36179V-DN-7 36179V-HF-0 36179V-VX-5 36179V-ZQ-6 36179W-BY-3 36179W-BE-4 38382W-DR-5 Agency R	99. Total - Issuer Credit Obligations 162 Ma3079 - Rußs 62 Ma6409 - Rußs 62 Ma6530 - Rußs 62 Ma6530 - Rußs 62 Ma7051 - Rußs 62 Ma7051 - Rußs 62 Ma7255 - Rußs 62 Ma7259 - Rußs 99 Rußs 99 Subtotal - Asset-Backed Securities Residential Mortgage-Backed Securities	Part 5 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . Gogarant	Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Asset-Backed - Self-Liquic eed (Exempt from RBC)	dating -	XXX 2,756,997 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450	XXX 2,834,266 8,999 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837	XXX 2,659,256 8,585 2,615 347 10,648 2,937 2,947 4,653 7,585	XXX 2,751,577 8,388 2,698 349 10,674 2,942 2,959 4,649 7,558	XXX 0	XXX 15, 125(289)(152)(431)(126)(150)(108)	0 0 0 0 0	XXX XXX 15,125 0	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450	XXX		XXX	XXX 50,916	XXX XXX . 09/20/2030 . . 01/20/2050 . . 03/20/2050 . . 10/20/2050 . . 12/20/2050 . . 03/20/2051 . . 09/20/2051 . . 07/20/2051 .	XXX XXX 1.A 1.A 1.A 1.A 1.A
36179R-M4-8 36179V-DN-7 36179V-HF-0 36179V-YZ-5 36179V-YZ-6 36179W-BY-3 36179W-NE-4 38382W-DR-5 101999999 Agency R	99. Total - Issuer Credit Obligations 62 Ma3079 - RMBS 62 Ma6409 - RMBS 62 Ma6530 - RMBS 62 Ma6530 - RMBS 62 Ma7051 - RMBS 62 Ma7051 - RMBS 62 Ma7051 - RMBS 62 Ma7055 - RMBS 62 Ma7055 - RMBS 62 Ma7589 - RMBS 62 Ma7589 - RMBS 63 Ma7589 - RMBS 64 Ma7589 - RMBS 64 Ma7589 - RMBS 65 Ma7589 - RMBS 65 Ma7589 - RMBS 65 Ma7589 - RMBS 66 Ma7589 - RMBS 67 MA7589	06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01	Paydown Paydown Paydown Paydown Paydown Paydown Paydown Asset-Backed - Self-Liquic	dating -	XXX 2,756,997 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837	XXX 2,834,266 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837	XXX 2,659,256 8,585 2,615 347 10,648 2,937 2,947 4,653 7,585 40,316 2,529	XXX 2,751,577 8,388 2,698 349 10,674 2,2952 4,649 7,558 40,217 2,513	XXX 0	XXX 15, 125	0 0 0 0 0	XXX XXX 15,125 0	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551	XXX 0		XXX	XXX 50,916	XXX XXX . 09/20/2030 . 01/20/2050 . 03/20/2050 . 10/20/2050 . 12/20/2050 . 12/20/2050 . 12/20/2051 . 09/20/2051 . 07/20/2051 . XXX . 11/01/2047	XXX XXX 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A
36179R-M4-8 36179V-DN-7 36179V-WF-0 36179V-VV-5 36179V-ZQ-6 36179W-NE-4 38382W-DR-5 101999999 Agency R 3132AU-AS-8	99. Total - Issuer Credit Obligations 162 Ma3079 - Rußs 62 Ma6409 - Rußs 62 Ma6530 - Rußs 62 Ma6530 - Rußs 62 Ma7051 - Rußs 62 Ma7051 - Rußs 62 Ma7255 - Rußs 62 Ma7259 - Rußs 99 Rußs 99 Subtotal - Asset-Backed Securities Residential Mortgage-Backed Securities	Part 5 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . S - Financial s - Guarant . 06/01/2025 .	Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Paydown Asset-Backed - Self-Liquiceed (Exempt from RBC) Paydown	dating -	XXX 2,756,997 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450	XXX 2,834,266 8,999 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837	XXX 2,659,256 8,585 2,615 347 10,648 2,937 2,947 4,653 7,585	XXX 2,751,577 8,388 2,698 349 10,674 2,942 2,959 4,649 7,558	XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 15, 125 (289) (152) (22) (431) (126) (122) (150) (108) (1,380)	0 0 0 0 0	XXX XXX 15,125 0(289) 0(152) 0(2) 0(2) 0(431) 0(126) 0(122) 0(150) 0(150) 0(108) 0 (1,380) 039 0	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450	XXX 0		XXX	XXX 50,916	XXX XXX . 09/20/2030 . . 01/20/2050 . . 03/20/2050 . . 10/20/2050 . . 12/20/2050 . . 03/20/2051 . . 09/20/2051 . . 07/20/2051 .	XXX XXX 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A
36179R-IM-8 36179V-ID-7 36179V-IZ-5 36179V-IZ-6 36179V-ZQ-6 36179W-BY-3 36179W-NE-4 3832W-DR-5 101999998 Agency R 31323U-IS-6 3132U-IS-6 3132U-IS-6	99. Total - Issuer Credit Obligations 62 Ma3079 - RMBS 62 Ma6409 - RMBS 62 Ma6530 - RMBS 62 Ma6530 - RMBS 62 Ma7051 - RMBS 62 Ma7051 - RMBS 62 Ma7055 - RMBS 62 Ma7055 - RMBS 62 Ma7589 - RMBS 62 Ma7589 - RMBS 63 Ma7589 - RMBS 64 Ma7589 - RMBS 64 Ma7589 - RMBS 64 Ma7589 - RMBS 65 Ma7589 - RMBS 65 Ma7589 - RMBS 66 Ma7589 - RMBS 66 Ma7589 - RMBS 66 Ma7589 - RMBS 66 Ma7589 - RMBS 67 MBS 67 MB	06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . Financial s - Guarant . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2	Paydown	dating -	XXX 2,756,997 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702	XXX 2,834,266 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702	XXX 2,659,256 8,585 2,615 347 10,648 2,937 4,653 7,585 40,316 2,529 9,277 16,137	XXX 2,751,577 8,388 2,698 349 10,674 2,942 2,959 4,649 7,558 40,217 2,513 9,277 16,137 10,984	XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 15, 125 (289) (152) (2) (431) (126) (150) (108) (1,380) 39 85 143 718	0 0 0 0 0	XXX XXX 15,125 0 (289) 0 (152) 0 (2) 0 (431) 0 (122) 0 (150) 0 (108) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702	XXX 0		XXX	XXX 50,916 114 32 4 86 24 30 48 63 399 37 215 381 203	XXX XXX .09/20/2030 .01/20/2050 .03/20/2050 .10/20/2050 .10/20/2050 .10/20/2051 .09/20/2051 .09/20/2051 .07/20/2051 .07/20/2051 XXX .11/01/2047 .05/01/2054 .06/01/2054	XXX XXX 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A
36179R-IM-8 36179V-ID-7 36179V-IF-0 36179V-IZ-0 36179V-IZ-0 36179V-IZ-0 36179V-IZ-0 36179V-IZ-0 38382W-IDR-5 101999999 Agency R 31323A-BIN-3 31320V-IJ-2 31320V-IJ-2 31320V-IJ-3	99. Total - Issuer Credit Obligations 62 MA3079 - RMBS 62 MA6409 - RMBS 62 MA6409 - RMBS 62 MA6300 - RMBS 62 MA7051 - RMBS 62 MA7051 - RMBS 62 MA7051 - RMBS 62 MA7559 - RMBS 62 MA7559 - RMBS 62 MA7559 - RMBS 63 MR 2021-117 PC - CMO/RMBS 99. Subtotal - Asset-Backed Securities 8esidential Mortgage-Backed Securities FH 506317 - RMBS FH 506437 - RMBS FH 5064382 - RMBS FH RA3382 - RMBS FH RA3382 - RMBS FH RA3583 - RMBS FH RA358 - RMBS FH FRA358 - RMBS FH FR		Paydown	dating -	XXX 2,756,997	XXX 2,834,266 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477	XXX 2,659,256 8,585 2,615 .347 10,648 2,937 2,947 4,658 7,585 40,316 40,316 9,277 16,137 10,984 3,866	XXX 2,751,577 8,388 2,688 349 10,674 2,942 2,959 4,649 7,558 40,217 2,513 9,277 16,137	XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 15, 125 (289) (152) (152) (431) (126) (152) (152) (150) (108) (1,380) 39 85 143	0 0 0 0 0	XXX XXX 15,125 0	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477	XXX 0		XXX	XXX 50,916	XXX XXX 09/20/2030 01/20/2050 03/20/2050 10/20/2050 10/20/2050 03/20/2051 09/20/2051 07/20/2051 07/20/2051 1/01/2054 06/01/2054 12/01/2054	XXX XXX 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A
36179R-IM-8 36179V-ID-7 36179V-IF-0 36179V-IZ-6 36179V-ZQ-6 36179V-IZ-6 36179V-IR-4 3838/II-DR-5 101999999 313234-BM-3 31320U-4S-6 31320U-4S-6 31320U-LI-7 31330U-LI-7 31330U-LI-7	99. Total - Issuer Credit Obligations 162 Ma3079 - Rul85 62 Ma6409 - Rul85 62 Ma6530 - Rul85 62 Ma6930 - Rul85 62 Ma7051 - Rul85 62 Ma7255 - Rul85 62 Ma7255 - Rul85 62 Ma7259 - Rul85 62 Ma7269 - Rul85 99. Subtotal - Asset-Backed Securities Residential Mortgage-Backed Securities FH 56444 - Rul85 FH S06317 - Rul85 FH S06632 - Rul85 FH S06632 - Rul85 FH S06632 - Rul85 FH R3382 - Rul85 FH R33838 - Rul85 FH R35-130 A - CMO/Rul85	Part 5 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 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Subtotal - Asset-Backed Securities Residential Mortgage-Backed Securities FH 56444 - Rul85 FH S06317 - Rul85 FH S06632 - Rul85 FH S06632 - Rul85 FH S06632 - Rul85 FH R3382 - Rul85 FH R33838 - Rul85 FH R35-130 A - CMO/Rul85		Paydown	dating -	XXX 2,756,997 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477 620 7,692	XXX 2,834,266 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477 620 7,692	XXX 2,659,256 8,585 2,615 347 10,648 2,937 2,947 4,653 7,585 40,316 2,529 9,277 16,137 10,984 3,866 6,615 7,841	XXX 2,751,577 8,388 2,698 349 10,674 2,942 2,959 4,649 7,558 40,217 2,513 9,277 16,137 110,984 3,865 614 7,697	XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 15, 125 (289) (189) (190) (190) (190) (100) (100) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) 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Total - Issuer Credit Obligations 62 Ma3079		Paydown	dating -	XXX 2,756,997 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 11,702 4,477 6,200 7,692 9,90 26,851	XXX 2,834,266 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477 620 7,692 90 26,851	XXX 2,659,256 8,585 2,615 2,615 10,648 2,937 4,653 7,585 40,316 2,529 9,277 10,984 3,866 6,157 7,841 98 23,316 8,367	XXX 2,751,577 8,388 2,698 349 10,674 2,942 2,959 4,649 7,558 40,217 2,513 9,277 10,1984 3,865 614 7,697 107 2,3,306 8,364	XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 15, 125 (289) (152) (152) (431) (116) (108) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,	0 	XXX XXX 15,125 0 (289) 0 (152) 0 (431) 0 (126) 0 (122) 0 (150) 0 (108) 0 (11,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,38	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477 620 7,692 9,00 26,851 9,614	XXX 0		XXX	XXX 50,916 114 32 4 86 24 30 30 48 63 399 37 215 381 203 56 8 96 22 348	XXX XXX 09/20/2030 01/20/2050 03/20/2050 03/20/2050 12/20/2050 12/20/2050 12/20/2051 09/20/2051 07/20/2051 XXX 11/01/2047 05/01/2054 12/01/2054 12/01/2054 08/01/2054 01/125/2044 10/15/2026 12/01/2052 03/01/2052	XXX XXX 1.A
36179R-IM-8 36179V-ID-7 36179V-IZ-6 36179V-ZO-6 36179V-ZO-6 36179W-BY-3 36179W-BY-3 36179W-BY-3 3832W-D-5 31320U-LIJ-7 31320U-LIJ-7 31330U-LIJ-7 31330U-LIJ-7 31330H-BY-3 3136AH-BY-4 3137AH-2W-7 31400N-QU-9 31400N-QU-9 31400N-QU-9	99. Total - Issuer Credit Obligations 62 Ma3079 - RMBS 62 Ma6409 - RMBS 62 Ma6409 - RMBS 62 Ma6530 - RMBS 62 Ma7051 - RMBS 62 Ma7051 - RMBS 62 Ma7051 - RMBS 62 Ma7051 - RMBS 62 Ma7589 - RMBS 62 Ma7589 - RMBS 62 Ma7589 - RMBS 64 Ma7589 - RMBS 64 Ma7589 - RMBS 65 Mar 2021-117 PC - CMO/RMBS 65 Mar 2013-130 A - RMBS 65		Paydown	dating -	XXX 2,756,997 8,099 2,2546 346 10,243 2,816 2,838 4,499 7,4837 38,837 9,362 16,280 11,702 4,477 620 90 26,851 9,614 10,893	XXX 2,834,266 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477 620 7,692 90 28,851 9,614 10,893	2,659,256 8,585 2,615 2,615 2,947 2,947 4,658 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 40,316 4	XXX 2,751,577 8,388 2,688 2,698 349 10,674 2,942 2,959 4,7,558 40,217 2,513 3,9277 16,137 10,984 17,697 10,984 17,697 10,984 17,697 10,984 10,403	XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 15, 125 (289) (152) (431) (126) (122) (150) (1380) (1,380) 39 85 143 718 611 7 (55) (17) 3,545 1,250 490	0 	XXX XXX 15,125 0	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477 6,620 7,692 9,614 10,893	XXX 0		XXX	XXX 50,916	XXX XXX .09/20/2030 .01/20/2050 .03/20/2050 .10/20/2050 .10/20/2050 .03/20/2051 .09/20/2051 .09/20/2051 .07/20/2051 .07/20/2051 XXX 11/01/2047 .05/01/2054 .06/01/2054 .12/01/2050 .01/25/2044 .10/10/2050 .10/2052 .01/2052 .00/01/2052 .00/01/2053	XXX XXX 1.A
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Total - Issuer Credit Obligations 162 Ma3079 - RIBS 162 Ma6409 - RIBS 162 Ma6530 - RIBS 162 Ma6530 - RIBS 162 Ma6930 - RIBS 162 Ma7551 - RIBS 162 Ma7555 - RIBS 162 Ma7555 - RIBS 163 Ma7559 - RIBS 164 Ma7559 - RIBS 165 Ma7559 - RIBS 165 Ma7559 - RIBS 165 Ma7559 - RIBS 166 Mar 2021-117 PC - CMO/RIBS 167 Marst RIBS 168 Marst RIBS 168 Marst RIBS 168 Marst RIBS 169 Marst RIBS 169 Marst RIBS 169 Marst RIBS 169 Marst RIBS 160 Marst RIBS 16	Dart 5 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/2025 . 06/01/20	Paydown Asset-Backed - 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Total - Issuer Credit Obligations 62 Ma3079		Paydown Paydow	dating -	XXX 2,756,997 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 11,702 4,477 620 7,692 900 26,851 9,614 10,893 11,093 11,993 11,993 11,993 11,993 11,993 11,993 11,993 11,993 11,993	XXX 2,834,266 8,999 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477 620 7,692 90 22,851 9,614 10,893 11,066 23,391 4,179	XXX 2,659,256 8,585 2,615 347 10,648 2,937 4,653 7,585 40,316 2,529 9,277 16,137 10,984 3,866 615 7,841 984 23,316 8,367 10,382 10,982 21,924 3,613	XXX 2,751,577 8,388 2,688 349 10,674 2,942 2,959 4,649 7,558 40,217 2,513 9,277 16,137 10,984 7,697 107 23,306 8,364 10,403 10,403 21,914 3,612	XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	XXX 15, 125 (289) (152) (431) (126) (132) (150) (1380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,380) (1,38	0 	XXX XXX 15,125 0 (289) 0 (152) 0 (152) 0 (431) 0 (126) 0 (122) 0 (150) 0 (108) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,380) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0 (1,280) 0	XXX 2,766,701 8,099 2,546 346 10,243 2,816 2,838 4,499 7,450 38,837 2,551 9,362 16,280 11,702 4,477 6620 7,692 90 26,851 9,614 10,893 11,066 23,391 4,179	XXX 0		XXX	XXX 50,916 114 32 4,86 24 30 48 63 399 37 215 381 203 56 8 96 2 2 348 1123 200 258 384 52 2,363	XXX XXX 09/20/2030 01/20/2050 03/20/2050 03/20/2050 12/20/2050 12/20/2051 09/20/2051 09/20/2051 07/20/2051 XXX 11/01/2047 05/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2054 06/01/2055 06/01/2053 06/01/2053	XXX XXX 1.A
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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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Fig. 2016 Date OF Purchaser Stock eration Par Value Date OF Purchaser Stock eration Par Value Cost Value OE Purchaser Date Disposal	CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	Admini-
MAYOPER-8 LIUSIAN REGOR SINGE FAILLY WE REV 1007/2025 Paydom 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855 6,855	Ident-		Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(10 + 11 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
September Sept	ification	Description		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	12)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,00										0	0	0	0	0		0	0	0	88		
1059999999 Subtotal - Asset-Backed Securities (Unaffiliated)										0	0	0	0	0		0	0	0	1,489		
Agency Residential Mortgage-Backed Securities (Unaffiliated) 103.372 103.372 103.372 103.372 103.372 103.372 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					to Constitution	3,018	3,018	3,018	3,018	0	0	0	0	0	3,018	0	0	0	41	. 08/25/2042 .	1.B FE
188529199999. Total - Asset-Backed Securities - Financial Asset-Backed Securities - Financial Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) 391,338					dating - Non-															1004	100/
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated) 572,912					1					0	0	0	0	0		0	0	0			
Agency Commercial Mortgage-Backed Securities (Unaffiliated) 391,938 400,000 403,980 401,539 0 (232) 0 (232) 0 401,307 0 (9,89) (9,399) 8,599 XXX XXX XXX 1889999999. Total - Asset-Backed Securities (Unaffiliated) 0 0 0 0 0 0 0 0 0						391,938	400,000	403,980	401,539	0	(232))0	(232)	0	401,30/	0	(9,369)	(9,369)	8,599	. 02/12/2052 .	1.A
188999999. Total - Asset-Backed Securities (Unaffiliated) 672,912 680,974 677,533 674,835 0 7,446 0 7,446 0 682,281 0 (9,989) (9,989) 13,384 XXX XXX 1899999999. Total - Asset-Backed Securities - Part 4 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					dating - Non-					_		_		_						1004	100/
189999999. Total - Asset-Backed Securities - Part 4 1909999997. Total - Asset-Backed Securities - Part 4 1909999999. Total - Asset-Backed Securities - Part 4 1909999999. Total - Asset-Backed Securities - Part 5 1909999999. Total - Preferred Stocks - Part 4 1909999999. Total - Preferred Stocks - Part 4 1909999999. Total - Preferred Stocks - Part 5 1909999999. Total - Preferred Stocks - Part 4 19099999999. Total - Preferred Stocks - Part 4 190999999999. Total - Preferred Stocks - Part 4 19099999999999999999999999999999999999				itea)			, ,			0				0	, .	0		(.,,			
1909999997. Total - Asset-Backed Securities - Part 4						672,912	680,974	677,533	674,835	0	7,446	0		0	682,281	·	(9,369)	(9,369)	13,384		
1909999998. Total - Asset-Backed Securities - Part 5		, , , , , , , , , , , , , , , , , , , ,	,			0	0	0	0	0	0	0		0	0		0	0	0		
1909999999. Total - Asset-Backed Securities 672,912 680,974 677,533 674,835 0 7,446 0 7,446 0 682,281 0 (9,369) (9,369) 13,384 XXX XXX 2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities 3,429,908 3,515,240 3,336,789 3,426,412 0 22,571 0 22,571 0 3,448,982 0 (19,074) (19,074) 64,300 XXX XXX 4509999999. Total - Preferred Stocks - Part 4 0 XXX XXX XXX XXX XXX XXX XXX XXX XXX							,			0				0		0					
200999999. Total - Issuer Credit Obligations and Asset-Backed Securities 3,429,98 3,515,240 3,336,789 3,426,412 0 22,571 0 0 22,571 0 0 0,448,982 0 0 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074) 19,074)			Part 5							XXX			1	XXX		XXX					
4509999997. Total - Preferred Stocks - Part 4										0		0		0		0	(-,,	(- , ,			
450999998. Total - Preferred Stocks - Part 5 XXX		<u> </u>	nd Asset-Ba	cked Securities		3,429,908		3,336,789	3,426,412	0	22,571	0	22,571	0	3,448,982	0	(19,074)	(19,074)	64,300		
4509999999. Total - Preferred Stocks 0 XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						0		0	0	0	0	0	0	0	0	0	0	0	0		
598999997. Total - Common Stocks - Part 4 0 XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
598999998. Total - Common Stocks - Part 5 XXX						0		0	0	0	0	0	0	0	0	0	0	0	0		
598999999. Total - Common Stocks 0 XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						0		0	0	0	0	0	U	0	0	0	0	0	0		
599999999. Total - Preferred and Common Stocks 0 XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 XXX XXX	59899999	98. Total - Common Stocks - Part 5				XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
	59899999	99. Total - Common Stocks		·		0		0	0	0	0	0	0	0	0	0	0	0	0	XXX	
600999999 - Totals 3,429,908 XXX 3,336,789 3,426,412 0 22,571 0 3,448,982 0 (19,074) (19,074) 64,300 XXX XXX	59999999	99. Total - Preferred and Common Sto	ocks			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
	60099999	99 - Totals			_	3,429,908	XXX	3,336,789	3,426,412	0	22,571	0	22,571	0	3,448,982	0	(19,074)	(19,074)	64,300	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees **N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3		5	Book Ba	lance at End of Ea	ch Month	9
· ·	_	3	_	3		uring Current Quar		3
			Amount of	Amount of	6	7	8	1
	Restricted		Interest Received		U	,	0	
	Asset	Rate of		at Current				
Depository	Code	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon New York, New York		0.000	0	0	6,963	0	(539,828)	XXX.
0199998. Deposits in 0 depositories that do not								
exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	6,963	0	(539,828)	XXX
0299998. Deposits in 0 depositories that do not								
exceed the allowable limit in any one depository (See								
instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	6,963	0	(539,828)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
								·····
					0.000		/F00, 000\	
0599999. Total - Cash	XXX	XXX	0	0	6,963	0	(539,828)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

	Show Inv							
1	2	3 Restricted	4	5	6	7	8	9
		Asset		Stated Rate of		Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	otal - Issuer Credit Obligations (Unaffiliated)					0	0	0
0499999999. T	otal - Issuer Credit Obligations (Affiliated)					0	0	0
	otal - Issuer Credit Obligations	1				0	0	0
	DREYFUS TRS 08S CM INST		06/25/2025	4.190		103,517		687
	ubtotal - Exempt Money Market Mutual Funds - as Identified by the SVO otal Cash Equivalents (Unaffiliated)					103,517	1,354	687 687
	otal Cash Equivalents (Orlamilated)					103,517	1,354	687
0099999999. 1	otal Cash Equivalents (Anniateu)					U	0	
						•	•	
						•	•	

				-				
8609999999 - 7	Total Cash Equivalents					103.517	1,354	687
0000000000	olar odori Egarraionio					100,017	1,004	007



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2025 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2025

NAIC (Group Code _	0088	_		NAIC Company Code	2230	6	
Compa	any Name MASS	SACHUSETTS BAY INS	URANCE COMPANY					
If the re	porting entity writes	any director and officer (D&	kO) business, please provi	de the following:				
1.	Monoline Policies	3						
		1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred				
		\$0	\$0	\$0				
2.	2.1 Does the rep2.2 Can the direct2.3 If the answer	ct premium earned for D&O	ability coverage as part of a liability coverage provided		icy be quantified or estimated? bunt for D&O liability coverage	Yes [X] Yes [X]]
	2.4 If the answer provided in C	to question 2.1 is yes, provi	de direct losses incurred (I	osses paid plus change in case	able assumptions: reserves) for the D&O liability coverage			