



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Bay Insurance Company

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

Organized under the Laws of New Hampshire, State of Domicile or Port of Entry NH

Country of Domicile United States of America

Incorporated/Organized 12/20/1994 Commenced Business 04/17/1957

Statutory Home Office 4 Bedford Farms Drive, Suite 107 Bedford, NH, US 03110-6528 (Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood 508-855-7928 (Name) (Area Code) (Telephone Number) PCSTAT@hanover.com 508-853-6332 (E-mail Address) (FAX Number)

OFFICERS

President John Conner Roche Vice President & Treasurer Nathaniel William Clarkin Executive Vice President, Chief Legal Officer & Secretary Dennis Francis Kerrigan Jr. #

OTHER

Jeffrey Mark Farber, Executive Vice President & CFO Richard William Lavey, Executive Vice President Willard Ty-Lunn Lee, Executive Vice President David John Lovely, Executive Vice President Bryan James Salvatore, Executive Vice President

DIRECTORS OR TRUSTEES

Jeffrey Mark Farber Lindsay France Greenfield Dennis Francis Kerrigan Jr. Willard Ty-Lunn Lee David John Lovely Patricia Ann Norton-Gatto John Conner Roche Bryan James Salvatore

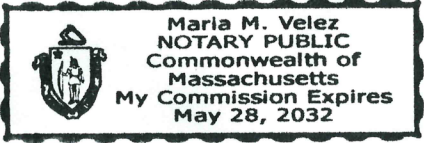
State of Massachusetts SS County of Worcester

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

John Conner Roche President Dennis Francis Kerrigan Jr. Executive Vice President, Chief Legal Officer & Secretary Nathaniel William Clarkin Vice President & Treasurer

Subscribed and sworn to before me this 4th day of August, 2026 Maria M. Velez Notary May 28, 2032

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



ASSETS

|                                                                                                                                                              | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                              | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 1. Bonds .....                                                                                                                                               | 84,046,970             | 0                       | 84,046,970                                | 82,141,643                                            |
| 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<br>encumbrances) .....                                                                                | 0                      | 0                       | 0                                         | 0                                                     |
| 4.2 Properties held for the production of income (less<br>\$ .....0 encumbrances) .....                                                                      | 0                      | 0                       | 0                                         | 0                                                     |
| 4.3 Properties held for sale (less \$ .....0<br>encumbrances) .....                                                                                          | 0                      | 0                       | 0                                         | 0                                                     |
| 5. Cash (\$ .....0 ), cash equivalents<br>(\$ .....772,301 ) and short-term<br>investments (\$ .....0 ) .....                                                | 772,301                | 0                       | 772,301                                   | 1,732,723                                             |
| 6. Contract loans (including \$ .....0 premium notes) .....                                                                                                  | 0                      | 0                       | 0                                         | 0                                                     |
| 7. Derivatives .....                                                                                                                                         | 0                      | 0                       | 0                                         | 0                                                     |
| 8. Other invested assets .....                                                                                                                               | 0                      | 0                       | 0                                         | 0                                                     |
| 9. Receivables for securities .....                                                                                                                          | 5,000                  | 0                       | 5,000                                     | 5,000                                                 |
| 10. Securities lending reinvested collateral assets .....                                                                                                    | 0                      | 0                       | 0                                         | 0                                                     |
| 11. Aggregate write-ins for invested assets .....                                                                                                            | 0                      | 0                       | 0                                         | 0                                                     |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                                | 84,824,271             | 0                       | 84,824,271                                | 83,879,366                                            |
| 13. Title plants less \$ .....0 charged off (for Title insurers<br>only) .....                                                                               | 0                      | 0                       | 0                                         | 0                                                     |
| 14. Investment income due and accrued .....                                                                                                                  | 762,740                | 0                       | 762,740                                   | 711,542                                               |
| 15. Premiums and considerations:                                                                                                                             |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                             | 0                      | 0                       | 0                                         | 0                                                     |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....0<br>earned but unbilled premiums) ..... | 0                      | 0                       | 0                                         | 0                                                     |
| 15.3 Accrued retrospective premiums (\$ .....0 ) and<br>contracts subject to redetermination (\$ .....0 ) .....                                              | 0                      | 0                       | 0                                         | 0                                                     |
| 16. Reinsurance:                                                                                                                                             |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                               | 0                      | 0                       | 0                                         | 0                                                     |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                               | 0                      | 0                       | 0                                         | 0                                                     |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                              | 0                      | 0                       | 0                                         | 0                                                     |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                     | 0                      | 0                       | 0                                         | 0                                                     |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....                                                                            | 44,576                 | 0                       | 44,576                                    | 35,423                                                |
| 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<br>(\$ .....0 ) .....                                                                     | 0                      | 0                       | 0                                         | 0                                                     |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                             | 0                      | 0                       | 0                                         | 0                                                     |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                               | 89,341                 | 0                       | 89,341                                    | 19,267                                                |
| 24. Health care (\$ .....0 ) and other amounts receivable .....                                                                                              | 0                      | 0                       | 0                                         | 0                                                     |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                 | 0                      | 0                       | 0                                         | 0                                                     |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                      | 85,720,928             | 0                       | 85,720,928                                | 84,645,598                                            |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                         | 0                      | 0                       | 0                                         | 0                                                     |
| 28. Total (Lines 26 and 27)                                                                                                                                  | 85,720,928             | 0                       | 85,720,928                                | 84,645,598                                            |
| DETAILS OF WRITE-INS                                                                                                                                         |                        |                         |                                           |                                                       |
| 1101. ....                                                                                                                                                   |                        |                         |                                           |                                                       |
| 1102. ....                                                                                                                                                   |                        |                         |                                           |                                                       |
| 1103. ....                                                                                                                                                   |                        |                         |                                           |                                                       |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                                                                    | 0                      | 0                       | 0                                         | 0                                                     |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)                                                                                              | 0                      | 0                       | 0                                         | 0                                                     |
| 2501. ....                                                                                                                                                   |                        |                         |                                           |                                                       |
| 2502. ....                                                                                                                                                   |                        |                         |                                           |                                                       |
| 2503. ....                                                                                                                                                   |                        |                         |                                           |                                                       |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                    | 0                      | 0                       | 0                                         | 0                                                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                              | 0                      | 0                       | 0                                         | 0                                                     |

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                                                                        | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|---------------------------------|
| 1. Losses (current accident year \$ .....0 ) .....                                                                                                                                                                                                                                                     | 0                              | 0                               |
| 2. Reinsurance payable on paid losses and loss adjustment expenses .....                                                                                                                                                                                                                               | 0                              | 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)) .....                                                                                                                                                                                            | 0                              | 0                               |
| 7.2 Net deferred tax liability .....                                                                                                                                                                                                                                                                   | 146,411                        | 146,410                         |
| 8. Borrowed money \$ .....0 and interest thereon \$ .....0 .....                                                                                                                                                                                                                                       | 0                              | 0                               |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ .....261,357,447 and including warranty reserves of \$ .....0 and accrued accident and health experience rating refunds including \$ .....0 for medical loss ratio rebate per the Public Health Service Act) ..... | 0                              | 0                               |
| 10. Advance premium .....                                                                                                                                                                                                                                                                              | 0                              | 0                               |
| 11. Dividends declared and unpaid:                                                                                                                                                                                                                                                                     |                                |                                 |
| 11.1 Stockholders .....                                                                                                                                                                                                                                                                                | 0                              | 0                               |
| 11.2 Policyholders .....                                                                                                                                                                                                                                                                               | 0                              | 0                               |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) .....                                                                                                                                                                                                                               | 0                              | 0                               |
| 13. Funds held by company under reinsurance treaties .....                                                                                                                                                                                                                                             | 0                              | 0                               |
| 14. Amounts withheld or retained by company for account of others .....                                                                                                                                                                                                                                | 0                              | 0                               |
| 15. Remittances and items not allocated .....                                                                                                                                                                                                                                                          | 0                              | 0                               |
| 16. Provision for reinsurance (including \$ .....0 certified) .....                                                                                                                                                                                                                                    | 0                              | 0                               |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates .....                                                                                                                                                                                                                      | 0                              | 0                               |
| 18. Drafts outstanding .....                                                                                                                                                                                                                                                                           | 0                              | 0                               |
| 19. Payable to parent, subsidiaries and affiliates .....                                                                                                                                                                                                                                               | 0                              | 0                               |
| 20. Derivatives .....                                                                                                                                                                                                                                                                                  | 0                              | 0                               |
| 21. Payable for securities .....                                                                                                                                                                                                                                                                       | 0                              | 0                               |
| 22. Payable for securities lending .....                                                                                                                                                                                                                                                               | 0                              | 0                               |
| 23. Liability for amounts held under uninsured plans .....                                                                                                                                                                                                                                             | 0                              | 0                               |
| 24. Capital notes \$ .....0 and interest thereon \$ .....0 .....                                                                                                                                                                                                                                       | 0                              | 0                               |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                                                                                          | 0                              | 0                               |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....                                                                                                                                                                                                                  | 146,411                        | 146,410                         |
| 27. Protected cell liabilities .....                                                                                                                                                                                                                                                                   | 0                              | 0                               |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                                                                                          | 146,411                        | 146,410                         |
| 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) .....                                                                                                                                                                                                                                                                   | 36,574,517                     | 35,499,188                      |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                                                                                      |                                |                                 |
| 36.1 .....0 shares common (value included in Line 30 \$ .....0 ) .....                                                                                                                                                                                                                                 | 0                              | 0                               |
| 36.2 .....0 shares preferred (value included in Line 31 \$ .....0 ) .....                                                                                                                                                                                                                              | 0                              | 0                               |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....                                                                                                                                                                                                                                   | 85,574,517                     | 84,499,188                      |
| 38. Totals (Page 2, Line 28, Col. 3)                                                                                                                                                                                                                                                                   | 85,720,928                     | 84,645,598                      |
| DETAILS OF WRITE-INS                                                                                                                                                                                                                                                                                   |                                |                                 |
| 2501. ....                                                                                                                                                                                                                                                                                             |                                |                                 |
| 2502. ....                                                                                                                                                                                                                                                                                             |                                |                                 |
| 2503. ....                                                                                                                                                                                                                                                                                             |                                |                                 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                                                                                              | 0                              | 0                               |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                                                                                                                                                                        | 0                              | 0                               |
| 2901. ....                                                                                                                                                                                                                                                                                             |                                |                                 |
| 2902. ....                                                                                                                                                                                                                                                                                             |                                |                                 |
| 2903. ....                                                                                                                                                                                                                                                                                             |                                |                                 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page .....                                                                                                                                                                                                                              | 0                              | 0                               |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)                                                                                                                                                                                                                                        | 0                              | 0                               |
| 3201. ....                                                                                                                                                                                                                                                                                             |                                |                                 |
| 3202. ....                                                                                                                                                                                                                                                                                             |                                |                                 |
| 3203. ....                                                                                                                                                                                                                                                                                             |                                |                                 |
| 3298. Summary of remaining write-ins for Line 32 from overflow page .....                                                                                                                                                                                                                              | 0                              | 0                               |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)                                                                                                                                                                                                                                        | 0                              | 0                               |

STATEMENT OF INCOME

|                                                                                                                                                                  | 1                       | 2                     | 3                               |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|-----------------------|---------------------------------|
|                                                                                                                                                                  | Current<br>Year to Date | Prior Year<br>to Date | Prior Year Ended<br>December 31 |
| UNDERWRITING INCOME                                                                                                                                              |                         |                       |                                 |
| 1. Premiums earned:                                                                                                                                              |                         |                       |                                 |
| 1.1 Direct (written \$ .....272,237,165 ) .....                                                                                                                  | 314,383,465             | 333,142,727           | 662,227,283                     |
| 1.2 Assumed (written \$ .....202,782 ) .....                                                                                                                     | 201,801                 | 210,976               | 377,595                         |
| 1.3 Ceded (written \$ .....272,439,947 ) .....                                                                                                                   | 314,585,266             | 333,353,703           | 662,604,878                     |
| 1.4 Net (written \$ .....0 ) .....                                                                                                                               | 0                       | 0                     | 0                               |
| DEDUCTIONS:                                                                                                                                                      |                         |                       |                                 |
| 2. Losses incurred (current accident year \$ .....0 ):                                                                                                           |                         |                       |                                 |
| 2.1 Direct .....                                                                                                                                                 | 169,948,176             | 165,516,483           | 289,798,738                     |
| 2.2 Assumed .....                                                                                                                                                | 131,872                 | 150,114               | 237,615                         |
| 2.3 Ceded .....                                                                                                                                                  | 170,080,048             | 165,666,597           | 290,036,353                     |
| 2.4 Net .....                                                                                                                                                    | 0                       | 0                     | 0                               |
| 3. Loss adjustment expenses incurred .....                                                                                                                       | 0                       | 0                     | 0                               |
| 4. Other underwriting expenses incurred .....                                                                                                                    | 0                       | 0                     | 0                               |
| 5. Aggregate write-ins for underwriting deductions .....                                                                                                         | 0                       | 0                     | 0                               |
| 6. Total underwriting deductions (Lines 2 through 5) .....                                                                                                       | 0                       | 0                     | 0                               |
| 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 .....                                                                                                                            | 1,572,116               | 1,476,295             | 3,011,439                       |
| 10. Net realized capital gains (losses) less capital gains tax of \$ .....(44,297) .....                                                                         | (166,642)               | (151,117)             | (180,708)                       |
| 11. Net investment gain (loss) (Lines 9 + 10) .....                                                                                                              | 1,405,474               | 1,325,178             | 2,830,731                       |
| OTHER INCOME                                                                                                                                                     |                         |                       |                                 |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered<br>\$ .....0 amount charged off \$ .....0 ) .....                          | 0                       | 0                     | 0                               |
| 13. Finance and service charges not included in premiums .....                                                                                                   | 0                       | 0                     | 0                               |
| 14. Aggregate write-ins for miscellaneous income .....                                                                                                           | 0                       | 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<br>and foreign income taxes (Lines 8 + 11 + 15) .....     | 1,405,474               | 1,325,178             | 2,830,731                       |
| 17. Dividends to policyholders .....                                                                                                                             | 0                       | 0                     | 0                               |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17) ..... | 1,405,474               | 1,325,178             | 2,830,731                       |
| 19. Federal and foreign income taxes incurred .....                                                                                                              | 330,145                 | 310,021               | 587,153                         |
| 20. Net income (Line 18 minus Line 19)(to Line 22) .....                                                                                                         | 1,075,329               | 1,015,157             | 2,243,578                       |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                      |                         |                       |                                 |
| 21. Surplus as regards policyholders, December 31 prior year .....                                                                                               | 84,499,188              | 82,283,389            | 82,283,389                      |
| 22. Net income (from Line 20) .....                                                                                                                              | 1,075,329               | 1,015,157             | 2,243,578                       |
| 23. Net transfers (to) from Protected Cell accounts .....                                                                                                        | 0                       | 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                     | (27,779)                        |
| 27. Change in nonadmitted assets .....                                                                                                                           | 0                       | 0                     | 0                               |
| 28. Change in provision for reinsurance .....                                                                                                                    | 0                       | 0                     | 0                               |
| 29. Change in surplus notes .....                                                                                                                                | 0                       | 0                     | 0                               |
| 30. Surplus (contributed to) withdrawn from protected cells .....                                                                                                | 0                       | 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                     | 0                               |
| 33. Surplus adjustments:                                                                                                                                         |                         |                       |                                 |
| 33.1 Paid in .....                                                                                                                                               | 0                       | 0                     | 0                               |
| 33.2 Transferred to capital (stock dividend) .....                                                                                                               | 0                       | 0                     | 0                               |
| 33.3 Transferred from capital .....                                                                                                                              | 0                       | 0                     | 0                               |
| 34. Net remittances from or (to) home office .....                                                                                                               | 0                       | 0                     | 0                               |
| 35. Dividends to stockholders .....                                                                                                                              | 0                       | 0                     | 0                               |
| 36. Change in treasury stock .....                                                                                                                               | 0                       | 0                     | 0                               |
| 37. Aggregate write-ins for gains and losses in surplus .....                                                                                                    | 0                       | 0                     | 0                               |
| 38. Change in surplus as regards policyholders (Lines 22 through 37).....                                                                                        | 1,075,329               | 1,015,157             | 2,215,799                       |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)                                                                                    | 85,574,517              | 83,298,546            | 84,499,188                      |
| 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                     | 0                               |
| 1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above) .....                                                                                            | 0                       | 0                     | 0                               |
| 3701. ....                                                                                                                                                       |                         |                       |                                 |
| 3702. ....                                                                                                                                                       |                         |                       |                                 |
| 3703. ....                                                                                                                                                       |                         |                       |                                 |
| 3798. Summary of remaining write-ins for Line 37 from overflow page .....                                                                                        | 0                       | 0                     | 0                               |
| 3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above) .....                                                                                            | 0                       | 0                     | 0                               |

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations                                                                                                        |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 0                            | 0                          | 0                                    |
| 2. Net investment income .....                                                                                              | 1,405,775                    | 1,329,522                  | 2,729,903                            |
| 3. Miscellaneous income .....                                                                                               | 0                            | 0                          | 0                                    |
| 4. Total (Lines 1 to 3) .....                                                                                               | 1,405,775                    | 1,329,522                  | 2,729,903                            |
| 5. Benefit and loss related payments .....                                                                                  | 0                            | 0                          | 0                                    |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | 0                            | 0                          | 0                                    |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 0                            | 0                          | 0                                    |
| 8. Dividends paid to policyholders .....                                                                                    | 0                            | 0                          | 0                                    |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... (44,297) tax on capital<br>gains (losses) .....        | 295,000                      | 218,001                    | 545,120                              |
| 10. Total (Lines 5 through 9) .....                                                                                         | 295,000                      | 218,001                    | 545,120                              |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | 1,110,775                    | 1,111,521                  | 2,184,783                            |
| Cash from Investments                                                                                                       |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 6,050,996                    | 8,098,338                  | 16,895,132                           |
| 12.2 Stocks .....                                                                                                           | 0                            | 0                          | 0                                    |
| 12.3 Mortgage loans .....                                                                                                   | 0                            | 0                          | 0                                    |
| 12.4 Real estate .....                                                                                                      | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets .....                                                                                            | 0                            | 0                          | 0                                    |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | 0                            | 0                          | 0                                    |
| 12.7 Miscellaneous proceeds .....                                                                                           | 0                            | 0                          | 28,860                               |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 6,050,996                    | 8,098,338                  | 16,923,992                           |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 8,052,120                    | 9,097,063                  | 17,689,305                           |
| 13.2 Stocks .....                                                                                                           | 0                            | 0                          | 0                                    |
| 13.3 Mortgage loans .....                                                                                                   | 0                            | 0                          | 0                                    |
| 13.4 Real estate .....                                                                                                      | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets .....                                                                                            | 0                            | 0                          | 0                                    |
| 13.6 Miscellaneous applications .....                                                                                       | 0                            | 848,895                    | 0                                    |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 8,052,120                    | 9,945,958                  | 17,689,305                           |
| 14. Net increase/(decrease) in contract loans and premium notes .....                                                       | 0                            | 0                          | 0                                    |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                                 | (2,001,123)                  | (1,847,619)                | (765,313)                            |
| Cash from Financing and Miscellaneous Sources                                                                               |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                                |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....                                                                                     | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock .....                                                                 | 0                            | 0                          | 0                                    |
| 16.3 Borrowed funds .....                                                                                                   | 0                            | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           | 0                            | 0                          | 0                                    |
| 16.5 Dividends to stockholders .....                                                                                        | 0                            | 0                          | 0                                    |
| 16.6 Other cash provided (applied) .....                                                                                    | (70,073)                     | 3,339                      | 16,804                               |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | (70,073)                     | 3,339                      | 16,804                               |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS                                                         |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .                       | (960,422)                    | (732,760)                  | 1,436,274                            |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 1,732,723                    | 296,449                    | 296,449                              |
| 19.2 End of period (Line 18 plus Line 19.1) .....                                                                           | 772,301                      | (436,311)                  | 1,732,723                            |

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

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|--|--|--|--|

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

NOTE 1    Summary of Significant Accounting Policies and Going Concern

A.    Accounting Practices

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

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

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

|                                                                                   | SSAP # | F/S<br>Page | F/S<br>Line # | 2026                 | 2025                 |
|-----------------------------------------------------------------------------------|--------|-------------|---------------|----------------------|----------------------|
| NET INCOME                                                                        |        |             |               |                      |                      |
| (1) State basis (Page 4, Line 20, Columns 1 & 3)                                  | XXX    | XXX         | XXX           | \$ 1,075,329         | \$ 2,243,578         |
| (2) State Prescribed Practices that are an increase/<br>(decrease) from NAIC SAP: |        |             |               | \$ -                 | \$ -                 |
| (3) State Permitted Practices that are an increase/(decrease)<br>from NAIC SAP:   |        |             |               | \$ -                 | \$ -                 |
| (4) NAIC SAP (1-2-3=4)                                                            | XXX    | XXX         | XXX           | <u>\$ 1,075,329</u>  | <u>\$ 2,243,578</u>  |
| SURPLUS                                                                           |        |             |               |                      |                      |
| (5) State basis (Page 3, Line 37, Columns 1 & 2)                                  | XXX    | XXX         | XXX           | \$ 85,574,517        | \$ 84,499,188        |
| (6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:     |        |             |               | \$ -                 | \$ -                 |
| (7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:      |        |             |               | \$ -                 | \$ -                 |
| (8) NAIC SAP (5-6-7=8)                                                            | XXX    | XXX         | XXX           | <u>\$ 85,574,517</u> | <u>\$ 84,499,188</u> |

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

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

C.    Accounting Policy

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by loans are stated at either amortized cost or fair value, using the scientific interest method, in accordance with the NAIC Purposes and Procedures of the Securities Valuation Office.
- (3) Common stocks are carried at fair value.
- (4) The Company does not own any preferred stocks.
- (5) The Company does not own any mortgage loans.
- (6) 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

Not Applicable

NOTE 3    Business Combinations and Goodwill

Not applicable

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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

\$65,280

2. 12 Months or Longer

\$204,115

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

1. Less than 12 Months

\$8,796,374

2. 12 Months or Longer

\$981,061
- (5) The Company employs a systematic methodology to determine if a decline in market value below book/adjusted carrying value is other-than-temporary. In determining whether a decline in fair value below book/adjusted carrying value is other-than-temporary, the Company evaluates several factors and circumstances, including the issuer's overall financial condition; the issuer's credit and financial strength ratings; the issuer's financial performance, including earnings trends, dividend payments, and asset quality; any specific events which may influence the operations of the issuer including governmental actions; a weakening of the general market conditions in the industry or geographic region in which the issuer operates; the length of time and degree to which the fair value of an issuer's securities remains below cost; the Company's intent and ability to hold the security until such time to allow for the expected recovery in value; and with respect to fixed maturity investments, any factors that might raise doubt about the issuer's ability to pay all amounts due according to the contractual terms. These factors are applied to all securities.

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

Not Applicable

L.    Restricted Assets

1. Restricted Assets (Including Pledged)

No Change

| Restricted Asset Category                                                          | Gross (Admitted & Nonadmitted) Restricted |                                                    |                                                |                                                           |                  |                       |                                  |
|------------------------------------------------------------------------------------|-------------------------------------------|----------------------------------------------------|------------------------------------------------|-----------------------------------------------------------|------------------|-----------------------|----------------------------------|
|                                                                                    | Current Year                              |                                                    |                                                |                                                           |                  | 6                     | 7                                |
|                                                                                    | 1                                         | 2                                                  | 3                                              | 4                                                         | 5                |                       |                                  |
|                                                                                    | Total General Account (G/A)               | G/A Supporting Protected Cell Account Activity (a) | Total Protected Cell Account Restricted Assets | Protected Cell Account Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase/ (Decrease) (5 minus 6) |
| a. Subject to contractual obligation for which liability is not shown              | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| b. Collateral held under security lending agreements                               | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| c. Subject to repurchase agreements                                                | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| d. Subject to reverse repurchase agreements                                        | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| e. Subject to dollar repurchase agreements                                         | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| f. Subject to dollar reverse repurchase agreements                                 | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| g. Placed under option contracts                                                   | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| i. FHLB capital stock                                                              | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| j. On deposit with states                                                          | \$ 6,484,540                              | \$ -                                               | \$ -                                           | \$ -                                                      | \$ 6,484,540     | \$ 6,476,350          | \$ 8,190                         |
| k. On deposit with other regulatory bodies                                         | \$ 767,894                                | \$ -                                               | \$ -                                           | \$ -                                                      | \$ 767,894       | \$ 763,026            | \$ 4,868                         |
| l. Pledged collateral to FHLB (including assets backing funding agreements)        | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| m. Pledged as collateral not captured in other categories                          | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| n. Other restricted assets                                                         | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| o. Collateral assets received and on balance sheet                                 | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| p. Assets held under modco reinsurance agreements                                  | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| q. Assets held under funds withheld reinsurance agreements                         | \$ -                                      | \$ -                                               | \$ -                                           | \$ -                                                      | \$ -             | \$ -                  | \$ -                             |
| r. Total restricted assets (Sum of a through q)                                    | \$ 7,252,434                              | \$ -                                               | \$ -                                           | \$ -                                                      | \$ 7,252,434     | \$ 7,239,376          | \$ 13,058                        |

- (a) Subset of Column 1
- (b) Subset of Column 3

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

| Restricted Asset Category                                                          | Current Year                            |                                                |                                                                                            |                                                                           |                                                |                                   |               |
|------------------------------------------------------------------------------------|-----------------------------------------|------------------------------------------------|--------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------|-----------------------------------|---------------|
|                                                                                    | 8                                       | 9                                              | Percentage                                                                                 |                                                                           | 12                                             | 13                                | 14            |
|                                                                                    |                                         |                                                | 10<br>Gross<br>(Admitted &<br>Non-<br>admitted)<br>Restricted<br>to Total<br>Assets<br>(c) | 11<br><br>Admitted<br>Restricted<br>to Total<br>Admitted<br>Assets<br>(d) |                                                |                                   |               |
|                                                                                    | Total<br>Non-<br>admitted<br>Restricted | Total<br>Admitted<br>Restricted<br>(5 minus 8) |                                                                                            |                                                                           | Reported in<br>General<br>Interroga-<br>tories | Difference<br>from Note<br>and GI | GI Ref        |
| a. Subject to contractual obligation for which liability is not shown              | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | XXX                                            | XXX                               | XXX           |
| b. Collateral held under security lending agreements                               | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 25.04 + 25.05 |
| c. Subject to repurchase agreements                                                | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.21         |
| d. Subject to reverse repurchase agreements                                        | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.22         |
| e. Subject to dollar repurchase agreements                                         | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.23         |
| f. Subject to dollar reverse repurchase agreements                                 | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.24         |
| g. Placed under option contracts                                                   | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.25         |
| h. Letter stock or securities restricted as to sale - excluding FHLB capital stock | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.26         |
| i. FHLB capital stock                                                              | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.27         |
| j. On deposit with states                                                          | \$ -                                    | \$ 6,484,540                                   | 7.565%                                                                                     | 7.565%                                                                    | \$ -                                           | \$ -                              | 26.28         |
| k. On deposit with other regulatory bodies                                         | \$ -                                    | \$ 767,894                                     | 0.896%                                                                                     | 0.896%                                                                    | \$ -                                           | \$ -                              | 26.29         |
| l. Pledged collateral to FHLB (including assets backing funding agreements)        | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.31         |
| m. Pledged as collateral not captured in other categories                          | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.30         |
| n. Other restricted assets                                                         | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | \$ -                                           | \$ -                              | 26.32         |
| o. Collateral assets received and on balance sheet                                 | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | XXX                                            | XXX                               | XXX           |
| p. Assets held under modco reinsurance agreements                                  | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | XXX                                            | XXX                               | XXX           |
| q. Assets held under funds withheld reinsurance agreements                         | \$ -                                    | \$ -                                           | 0.000%                                                                                     | 0.000%                                                                    | XXX                                            | XXX                               | XXX           |
| r. Total restricted assets (Sum of a through q)                                    | \$ -                                    | \$ 7,252,434                                   | 8.461%                                                                                     | 8.461%                                                                    | XXX                                            | XXX                               | XXX           |

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

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

2-5.

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                        | \$ 762,740 |
| 2. Nonadmitted                  | \$ -       |
| 3. Admitted                     | \$ 762,740 |

D., E.

Not applicable

NOTE 8 Derivative Instruments

Not Applicable

NOTE 9 Income Taxes

No change

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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 \$89,341 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. Accordingly, the maximum dividend that may be paid at January 1, 2026 without prior approval is \$5,698,119.

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

Not Applicable

NOTE 14 Liabilities, Contingencies and Assessments

A., B., C., 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.

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

# NOTES TO FINANCIAL STATEMENTS

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

A. Not applicable

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

A., B.

Not applicable

C. Wash Sales

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

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

Not applicable

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

Not applicable

**NOTE 20 Fair Value Measurements**

A.

(1) Fair Value Measurements at Reporting Date

- a. 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 curen reporting period.

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

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

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

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

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

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

(5) Not applicable

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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

| Type of Financial Instrument    | Aggregate Fair Value | Admitted Assets | (Level 1)    | (Level 2)     | (Level 3)    | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---------------------------------|----------------------|-----------------|--------------|---------------|--------------|-----------------------|----------------------------------|
| Issuer Credit Obligations       | \$ 65,161,046        | \$ 67,507,179   | \$ 5,292,529 | \$ 58,528,394 | \$ 1,340,123 | \$ -                  | \$ -                             |
| Asset-Backed Securities         | \$ 16,253,986        | \$ 16,539,791   | \$ -         | \$ 16,253,986 | \$ -         | \$ -                  | \$ -                             |
| Cash and Short-Term Investments | \$ 772,301           | \$ 772,301      | \$ 772,301   | \$ -          | \$ -         | \$ -                  | \$ -                             |

- D., E.
- Not applicable

NOTE 21 Other Items

- A. Unusual or Infrequent Items
- Not Applicable

- B. Troubled Debt Restructuring: Debtors
- Not Applicable

- C. Other Disclosures
- IBNR loss and loss adjustment expense reserves are allocated to the Company based on the proportion of the Company’s earned premiums and case loss reserves relative to other affiliates in the Hanover Insurance Group. Fluctuations by affiliate and state may occur as a result of this re-estimation process.
- The Company elected to use rounding to the nearest dollar in reporting amounts in the Statement, except as otherwise directed by instructions.
- The Company reported \$0 for premiums receivable due from policyholders, agents and ceding insurers on Page 2 line 15. The Company has no accounts receivable for uninsured plans and amounts due from agents, controlled or controlling persons.

- D. Business Interruption Insurance Recoveries
- Not Applicable

- E. State Transferable and Non-transferable Tax Credits
- Not Applicable

- F. Subprime Mortgage Related Risk Exposure
- The Company has reviewed its investments in mortgage-backed securities and has determined that these investments are not subprime.

- G. Insurance-Linked Securities (ILS) Contracts
- Not Applicable

- H. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
- Not Applicable

NOTE 22 Events Subsequent

- Not applicable

NOTE 23 Reinsurance

- A. Unsecured Reinsurance Recoverables
- 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

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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NOTE 26 Intercompany Pooling Arrangements

Not Applicable

NOTE 27 Structured Settlements

Not applicable

NOTE 28 Health Care Receivables

Not Applicable

NOTE 29 Participating Policies

Not Applicable

NOTE 30 Premium Deficiency Reserves

|                                                                   |    |                |
|-------------------------------------------------------------------|----|----------------|
| 1. Liability carried for premium deficiency reserves              | \$ | -              |
| 2. Date of the most recent evaluation of this liability           |    | 06/30/2026     |
| 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

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒
- 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 charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes ☒ No ☐
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes ☒ No ☐
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

0000944695
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

|                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | State of Domicile |
|                |                   |                   |
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

Yes ☐ No ☐ N/A ☒
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2024
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2024
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

02/20/2026
- 6.4

By what department or departments?  
New Hampshire Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ N/A ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes ☐ No ☒
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☐ No ☒
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

|                |                        |     |     |      |     |
|----------------|------------------------|-----|-----|------|-----|
| 1              | 2                      | 3   | 4   | 5    | 6   |
| Affiliate Name | Location (City, State) | FRB | OCC | FDIC | SEC |
|                |                        |     |     |      |     |

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [ ]

9.11

If the response to 9.1 is no, please explain:  
.....

9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]

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? .....

Yes [ ] No [ X ]

9.31

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? .....

Yes [ X ] No [ ]

10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount: .....\$.....

89,341

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.) .....

Yes [ ] No [ X ]

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: .....

\$.....

0

13.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ ] No [ X ]

13.2

If yes, please complete the following:

|                                                                                                     | 1                                                 | 2                                                  |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|
|                                                                                                     | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 13.21 Bonds .....                                                                                   | \$ .....0                                         | \$ .....0                                          |
| 13.22 Preferred Stock .....                                                                         | \$ .....0                                         | \$ .....0                                          |
| 13.23 Common Stock .....                                                                            | \$ .....0                                         | \$ .....0                                          |
| 13.24 Short-Term Investments .....                                                                  | \$ .....0                                         | \$ .....0                                          |
| 13.25 Mortgage Loans on Real Estate .....                                                           | \$ .....0                                         | \$ .....0                                          |
| 13.26 All Other .....                                                                               | \$ .....0                                         | \$ .....0                                          |
| 13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) ..... | \$ .....0                                         | \$ .....0                                          |
| 13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above .....                       | \$ .....0                                         | \$ .....0                                          |

14.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ ] No [ X ]

14.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ ]  
If no, attach a description with this statement.  
.....

15.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:

15.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....

\$ .....0

15.2

Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....

\$ .....0

15.3

Total payable for securities lending reported on the liability page. ....

\$ .....0

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [ X ] No [ ]
- 16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1<br>Name of Custodian(s)     | 2<br>Custodian Address                       |
|-------------------------------|----------------------------------------------|
| Bank of New York Mellon ..... | 225 Liberty Street, New York, NY 10286 ..... |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
| .....        | .....            | .....                        |

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [ X ]
- 16.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
| .....              | .....              | .....               | .....       |

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

| 1<br>Name of Firm or Individual                                   | 2<br>Affiliation |
|-------------------------------------------------------------------|------------------|
| Wellington Funds (US) LLC .....                                   | U.....           |
| Certain Invested Assets are managed by the reporting entity ..... | I.....           |
| .....                                                             | .....            |

- 16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ X ] No [ ] N/A [ ]
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ X ] No [ ] N/A [ ]
- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1                                      | 2                                                                 | 3                                       | 4                                           |
|----------------------------------------|-------------------------------------------------------------------|-----------------------------------------|---------------------------------------------|
| Central Registration Depository Number | Name of Firm or Individual                                        | Registered With                         | Investment Management Agreement (IMA) Filed |
| 288313 .....                           | Wellington Funds (US) LLC .....                                   | SEC .....                               | NO.....                                     |
| .....                                  | Certain Invested Assets are managed by the reporting entity ..... | Not a registered investment advisor ... | NO.....                                     |
| .....                                  | .....                                                             | .....                                   | .....                                       |

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 17.2 If no, list exceptions:  
.....
18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

GENERAL INTERROGATORIES

19.

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

a.

The security was either:

i.

issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or

ii.

issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

b.

The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.

c.

The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d.

Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

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

Yes

[

]

No

[

X

]
20.

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

a.

The shares were purchased prior to January 1, 2019.

b.

The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c.

The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d.

The fund only or predominantly holds bonds in its portfolio.

e.

The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f.

The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .....

Yes

[

]

No

[

X

]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .....  
If yes, attach an explanation.  
.....

Yes [ ] No [ ] N/A [ X ]
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .....  
If yes, attach an explanation.  
.....

Yes [ ] No [ X ]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled? .....

Yes [ ] No [ X ]
- 3.2

If yes, give full and complete information thereto.  
.....
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves" ) discounted at a rate of interest greater than zero? .....

Yes [ ] No [ X ]

4.2 If yes, complete the following schedule:

|                  |                  |               | TOTAL DISCOUNT |            |        |        | DISCOUNT TAKEN DURING PERIOD |            |        |        |
|------------------|------------------|---------------|----------------|------------|--------|--------|------------------------------|------------|--------|--------|
| 1                | 2                | 3             | 4              | 5          | 6      | 7      | 8                            | 9          | 10     | 11     |
| Line of Business | Maximum Interest | Discount Rate | Unpaid Losses  | Unpaid LAE | IBNR   | TOTAL  | Unpaid Losses                | Unpaid LAE | IBNR   | TOTAL  |
| .....            | .....0.0         | .....0.000    | .....0         | .....0     | .....0 | .....0 | .....0                       | .....0     | .....0 | .....0 |
| TOTAL            |                  |               | 0              | 0          | 0      | 0      | 0                            | 0          | 0      | 0      |

5.

Operating Percentages:

5.1 A&H loss percent .....0.000 %

5.2 A&H cost containment percent .....0.000 %

5.3 A&H expense percent excluding cost containment expenses .....0.000 %
- 6.1

Do you act as a custodian for health savings accounts? .....

Yes [ ] No [ X ]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date .....\$.....0
- 6.3

Do you act as an administrator for health savings accounts? .....

Yes [ ] No [ X ]
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date .....\$.....0
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....

Yes [ X ] No [ ]
- 7.1

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

Yes [ ] No [ ]

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

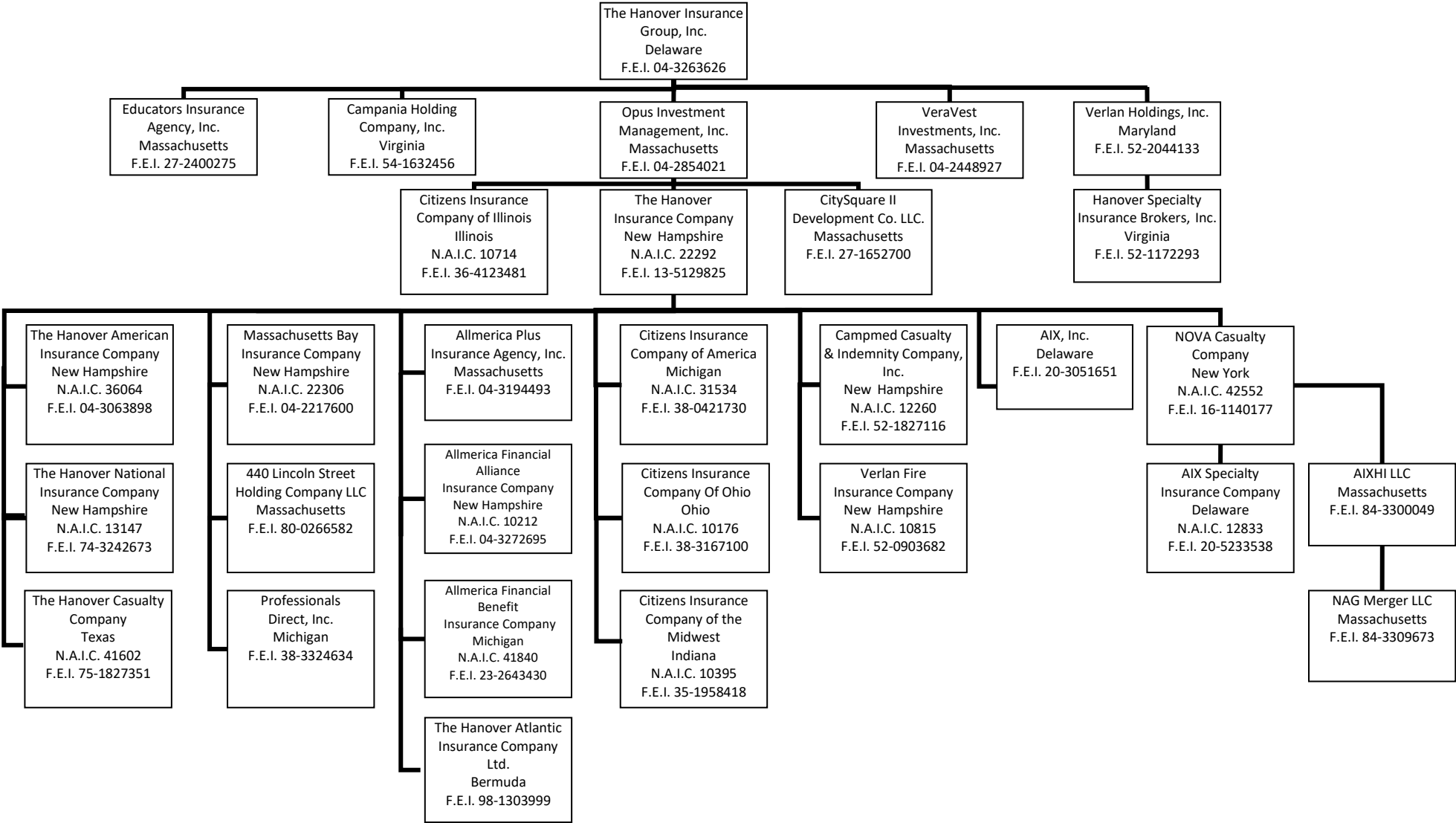
Current Year to Date - Allocated by States and Territories

|                      |                                                               | 1<br>Active<br>Status<br>(a) | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |             |
|----------------------|---------------------------------------------------------------|------------------------------|------------------------------|----------------------------|----------------------------------------|----------------------------|------------------------------|----------------------------|-------------|
|                      |                                                               |                              | 2<br>Current Year<br>To Date | 3<br>Prior Year<br>To Date | 4<br>Current Year<br>To Date           | 5<br>Prior Year<br>To Date | 6<br>Current Year<br>To Date | 7<br>Prior Year<br>To Date |             |
| States, etc.         |                                                               | (a)                          | To Date                      | To Date                    | To Date                                | To Date                    | To Date                      | To Date                    |             |
| 1.                   | Alabama                                                       | AL                           | L                            | 818,649                    | 1,342,265                              | 265,614                    | 319,893                      | 1,641,566                  | 1,692,298   |
| 2.                   | Alaska                                                        | AK                           | L                            | 27,972                     | 15,552                                 | 0                          | 0                            | 150,524                    | 152,394     |
| 3.                   | Arizona                                                       | AZ                           | L                            | 2,393,078                  | 3,106,010                              | 1,759,074                  | 234,111                      | 5,607,495                  | 5,518,732   |
| 4.                   | Arkansas                                                      | AR                           | L                            | 1,598,773                  | 6,169,858                              | 1,656,847                  | 7,293,702                    | 3,726,482                  | 10,725,298  |
| 5.                   | California                                                    | CA                           | L                            | 19,111,067                 | 36,956,102                             | 15,010,969                 | 17,369,179                   | 90,800,543                 | 88,215,286  |
| 6.                   | Colorado                                                      | CO                           | L                            | 1,809,282                  | 2,057,842                              | 1,032,303                  | 386,468                      | 8,703,342                  | 3,531,109   |
| 7.                   | Connecticut                                                   | CT                           | L                            | 10,737,850                 | 12,618,345                             | 5,089,658                  | 8,551,307                    | 21,200,405                 | 27,184,332  |
| 8.                   | Delaware                                                      | DE                           | L                            | 351,337                    | 552,163                                | 270,833                    | 8,202                        | 448,003                    | 541,204     |
| 9.                   | District of Columbia                                          | DC                           | L                            | 2,225,428                  | 2,351,746                              | 1,025,026                  | 711,003                      | 4,545,133                  | 2,591,786   |
| 10.                  | Florida                                                       | FL                           | L                            | 3,219,231                  | 4,172,933                              | 3,250,882                  | 2,010,182                    | 10,085,347                 | 10,180,097  |
| 11.                  | Georgia                                                       | GA                           | L                            | 29,675,585                 | 30,211,423                             | 16,210,568                 | 16,696,973                   | 25,975,043                 | 32,408,820  |
| 12.                  | Hawaii                                                        | HI                           | L                            | 11,390                     | 10,915                                 | 0                          | 104                          | 11,093                     | 9,234       |
| 13.                  | Idaho                                                         | ID                           | L                            | 217,111                    | 297,870                                | 14,625                     | 144,186                      | 2,516,004                  | 1,662,728   |
| 14.                  | Illinois                                                      | IL                           | L                            | 8,690,444                  | 9,180,970                              | 3,501,730                  | 3,284,634                    | 16,592,112                 | 20,661,618  |
| 15.                  | Indiana                                                       | IN                           | L                            | 3,701,711                  | 4,681,921                              | 1,437,257                  | 3,318,901                    | 11,299,168                 | 12,363,527  |
| 16.                  | Iowa                                                          | IA                           | L                            | 1,085,038                  | 751,662                                | 164,752                    | 73,953                       | 1,160,458                  | 1,153,999   |
| 17.                  | Kansas                                                        | KS                           | L                            | 173,807                    | 308,326                                | 63,136                     | 46,127                       | 925,195                    | 165,847     |
| 18.                  | Kentucky                                                      | KY                           | L                            | 1,272,036                  | 1,455,918                              | 161,386                    | 583,915                      | 2,966,827                  | 4,015,645   |
| 19.                  | Louisiana                                                     | LA                           | L                            | 930,417                    | 1,035,251                              | 559,086                    | 113,088                      | 4,236,077                  | 3,330,838   |
| 20.                  | Maine                                                         | ME                           | L                            | 3,779,358                  | 5,277,782                              | 460,482                    | 1,083,232                    | 9,284,259                  | 8,668,523   |
| 21.                  | Maryland                                                      | MD                           | L                            | 3,954,732                  | 3,993,748                              | 1,003,598                  | 825,881                      | 6,592,463                  | 5,717,311   |
| 22.                  | Massachusetts                                                 | MA                           | L                            | 25,957,553                 | 28,744,199                             | 9,873,326                  | 8,618,283                    | 45,522,116                 | 45,990,531  |
| 23.                  | Michigan                                                      | MI                           | L                            | 8,560,796                  | 14,100,992                             | 6,037,888                  | 5,394,489                    | 28,416,984                 | 30,216,227  |
| 24.                  | Minnesota                                                     | MN                           | L                            | 7,924,552                  | 8,971,874                              | 1,364,284                  | 1,748,025                    | 15,862,581                 | 14,747,937  |
| 25.                  | Mississippi                                                   | MS                           | L                            | 562,973                    | 588,176                                | 16,445                     | 13,738                       | 305,614                    | 234,849     |
| 26.                  | Missouri                                                      | MO                           | L                            | 958,435                    | 1,250,106                              | 354,989                    | 1,230,769                    | 2,933,698                  | 3,142,936   |
| 27.                  | Montana                                                       | MT                           | L                            | 35,079                     | 20,073                                 | 0                          | 0                            | 17,995                     | 24,449      |
| 28.                  | Nebraska                                                      | NE                           | L                            | 859,652                    | 1,021,364                              | 82,960                     | 115,622                      | 771,407                    | 502,092     |
| 29.                  | Nevada                                                        | NV                           | L                            | 861,073                    | 929,303                                | 810,139                    | 147,301                      | 2,831,671                  | 1,815,257   |
| 30.                  | New Hampshire                                                 | NH                           | L                            | 1,906,502                  | 2,641,125                              | 721,455                    | 1,171,211                    | 8,928,901                  | 7,945,920   |
| 31.                  | New Jersey                                                    | NJ                           | L                            | 13,180,926                 | 12,924,402                             | 4,375,456                  | 4,418,656                    | 37,153,671                 | 31,685,062  |
| 32.                  | New Mexico                                                    | NM                           | L                            | 203,092                    | 185,298                                | 7,910                      | 14,141                       | 10,456,734                 | 258,284     |
| 33.                  | New York                                                      | NY                           | L                            | 48,574,804                 | 48,456,518                             | 24,312,729                 | 34,369,654                   | 114,689,359                | 84,259,796  |
| 34.                  | North Carolina                                                | NC                           | L                            | 4,178,145                  | 6,428,489                              | 2,093,352                  | 2,928,004                    | 6,789,057                  | 6,987,160   |
| 35.                  | North Dakota                                                  | ND                           | L                            | 555,186                    | 422,584                                | 74                         | 31,442                       | 504,720                    | 841,090     |
| 36.                  | Ohio                                                          | OH                           | L                            | 3,552,696                  | 4,329,263                              | 1,560,331                  | 1,302,189                    | 5,094,665                  | 3,709,452   |
| 37.                  | Oklahoma                                                      | OK                           | L                            | 10,807,718                 | 11,634,186                             | 2,931,114                  | 5,289,601                    | 5,696,309                  | 8,668,268   |
| 38.                  | Oregon                                                        | OR                           | L                            | 1,073,845                  | 1,566,891                              | 608,372                    | 195,830                      | 3,846,888                  | 2,577,305   |
| 39.                  | Pennsylvania                                                  | PA                           | L                            | 3,478,606                  | 4,529,079                              | 1,249,979                  | 1,850,577                    | 9,324,672                  | 10,337,816  |
| 40.                  | Rhode Island                                                  | RI                           | L                            | 948,449                    | 1,041,142                              | 53,605                     | 63,411                       | 2,391,537                  | 1,426,362   |
| 41.                  | South Carolina                                                | SC                           | L                            | 3,421,831                  | 4,198,711                              | 991,145                    | 446,217                      | 5,602,441                  | 5,117,911   |
| 42.                  | South Dakota                                                  | SD                           | L                            | 151,377                    | 101,358                                | 2,935                      | 80,747                       | 183,541                    | 250,766     |
| 43.                  | Tennessee                                                     | TN                           | L                            | 2,305,295                  | 2,705,351                              | 704,406                    | 594,563                      | 5,568,170                  | 5,581,372   |
| 44.                  | Texas                                                         | TX                           | L                            | 11,818,856                 | 16,404,228                             | 6,322,133                  | 8,650,523                    | 25,615,506                 | 28,837,407  |
| 45.                  | Utah                                                          | UT                           | L                            | 955,836                    | 1,453,252                              | 497,052                    | 1,315,974                    | 5,341,263                  | 2,545,315   |
| 46.                  | Vermont                                                       | VT                           | L                            | 483,004                    | 550,120                                | 67,572                     | 195,553                      | 1,243,591                  | 1,279,157   |
| 47.                  | Virginia                                                      | VA                           | L                            | 15,436,437                 | 17,879,738                             | 7,923,418                  | 6,455,180                    | 15,458,861                 | 19,634,674  |
| 48.                  | Washington                                                    | WA                           | L                            | 3,056,728                  | 4,309,334                              | 1,728,638                  | 2,359,285                    | 8,941,345                  | 8,943,853   |
| 49.                  | West Virginia                                                 | WV                           | L                            | 91,400                     | 133,666                                | 3,851                      | 511                          | 252,318                    | 330,745     |
| 50.                  | Wisconsin                                                     | WI                           | L                            | 4,552,026                  | 5,205,143                              | 629,108                    | 3,238,009                    | 12,109,032                 | 8,451,804   |
| 51.                  | Wyoming                                                       | WY                           | L                            | 0                          | 0                                      | 0                          | 0                            | 0                          | 2           |
| 52.                  | American Samoa                                                | AS                           | N                            | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |
| 53.                  | Guam                                                          | GU                           | N                            | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |
| 54.                  | Puerto Rico                                                   | PR                           | N                            | 0                          | 0                                      | 0                          | 0                            | 0                          | 98          |
| 55.                  | U.S. Virgin Islands                                           | VI                           | N                            | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |
| 56.                  | Northern Mariana Islands                                      | MP                           | N                            | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |
| 57.                  | Canada                                                        | CAN                          | N                            | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |
| 58.                  | Aggregate other alien                                         | OT                           | XXX                          | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |
| 59.                  | Totals                                                        | XXX                          |                              | 272,237,168                | 329,274,567                            | 128,262,492                | 155,294,546                  | 610,322,186                | 576,834,523 |
| DETAILS OF WRITE-INS |                                                               |                              |                              |                            |                                        |                            |                              |                            |             |
| 58001.               |                                                               | XXX                          |                              |                            |                                        |                            |                              |                            |             |
| 58002.               |                                                               | XXX                          |                              |                            |                                        |                            |                              |                            |             |
| 58003.               |                                                               | XXX                          |                              |                            |                                        |                            |                              |                            |             |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page | XXX                          |                              | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)  | XXX                          |                              | 0                          | 0                                      | 0                          | 0                            | 0                          | 0           |

(a) Active Status Counts:

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

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



Note: All Companies are wholly-owned.

STATEMENT AS OF JUNE 30, 2026 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    |
|------------|-----------------------------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|-----------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name                        | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates   | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| .....      | 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 ..... | .....             | 84-3300049 .. | .....        | ..... | .....                                                                  | AIXHI LLC .....                               | ..MA.....             | .....NIA.....                     | Nova Casualty Company .....                    | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....12833        | 20-5233538 .. | .....        | ..... | .....                                                                  | AIX Specialty Insurance Company .....         | ..DE.....             | .....IA.....                      | Nova Casualty Company .....                    | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 20-3051651 .. | .....        | ..... | .....                                                                  | AIX, Inc. ....                                | ..DE.....             | .....NIA.....                     | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....10212        | 04-3272695 .. | .....        | ..... | .....                                                                  | Allmerica Financial Alliance Insurance Co. .  | ..NH.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....41840        | 23-2643430 .. | .....        | ..... | .....                                                                  | Allmerica Financial Benefit Insurance Co. ... | ..MI.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 04-3194493 .. | .....        | ..... | .....                                                                  | Allmerica Plus Insurance Agency, Inc. ....    | ..MA.....             | .....NIA.....                     | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 54-1632456 .. | .....        | ..... | .....                                                                  | Campania Holding Company, Inc. ....           | ..VA.....             | .....NIA.....                     | The Hanover Insurance Group, Inc. ....         | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....12260        | 52-1827116 .. | .....        | ..... | .....                                                                  | Campmed Casualty & Indemnity Co. Inc. ....    | ..NH.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....31534        | 38-0421730 .. | .....        | ..... | .....                                                                  | Citizens Insurance Company of America .....   | ..MI.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....10714        | 36-4123481 .. | .....        | ..... | .....                                                                  | Citizens Insurance Company of Illinois .....  | ..IL.....             | .....IA.....                      | Opus Investment Management, Inc. ....          | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....10176        | 38-3167100 .. | .....        | ..... | .....                                                                  | Citizens Insurance Company of Ohio .....      | ..OH.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....10395        | 35-1958418 .. | .....        | ..... | .....                                                                  | Citizens Insurance Company of the Midwest ... | ..IN.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 27-1652700 .. | .....        | ..... | .....                                                                  | CitySquare II Development Co., L.L.C .....    | ..MA.....             | .....NIA.....                     | Opus Investment Management, Inc. ....          | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 27-2400275 .. | .....        | ..... | .....                                                                  | Educators Insurance Agency, Inc. ....         | ..MA.....             | .....NIA.....                     | The Hanover Insurance Group, Inc. ....         | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 52-1172293 .. | .....        | ..... | .....                                                                  | Hanover Specialty Insurance Brokers, Inc. ... | ..VA.....             | .....NIA.....                     | Verlan Holdings, Inc. ....                     | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....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.....                     | AIXHI LLC .....                                | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....42552        | 16-1140177 .. | .....        | ..... | .....                                                                  | NOVA Casualty Company .....                   | ..NY.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 04-2854021 .. | .....        | ..... | .....                                                                  | Opus Investment Management, Inc. ....         | ..MA.....             | .....UIP.....                     | The Hanover Insurance Group, Inc. ....         | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 38-3324634 .. | .....        | ..... | .....                                                                  | Professionals Direct, Inc. ....               | ..MI.....             | .....NIA.....                     | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....36064        | 04-3063898 .. | .....        | ..... | .....                                                                  | The Hanover American Insurance Company .....  | ..NH.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 98-1303999 .. | .....        | ..... | .....                                                                  | The Hanover Atlantic Insurance Company Ltd.   | ..BMJ.....            | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....YES.....                         | ..... |
| .0088      | The Hanover Insurance Group ..... | .....41602        | 75-1827351 .. | .....        | ..... | .....                                                                  | The Hanover Casualty Company .....            | ..TX.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....22292        | 13-5129825 .. | .....        | ..... | .....                                                                  | The Hanover Insurance Company .....           | ..NH.....             | .....UDP.....                     | Opus Investment Management, Inc. ....          | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....             | 04-3263626 .. | .....        | ..... | New York Stock Exchange .                                              | The Hanover Insurance Group, Inc. ....        | ..DE.....             | .....UIP.....                     | .....                                          | .....                                                                              | 0.000 ...                                    | .....                                      | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....13147        | 74-3242673 .. | .....        | ..... | .....                                                                  | The Hanover National Insurance Company .....  | ..NH.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 04-2448927 .. | .....        | ..... | .....                                                                  | VeraVest Investments, Inc. ....               | ..MA.....             | .....NIA.....                     | The Hanover Insurance Group, Inc. ....         | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .0088      | The Hanover Insurance Group ..... | .....10815        | 52-0903682 .. | .....        | ..... | .....                                                                  | Verlan Fire Insurance Company .....           | ..NH.....             | .....IA.....                      | The Hanover Insurance Company .....            | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |
| .....      | The Hanover Insurance Group ..... | .....             | 52-2044133 .. | .....        | ..... | .....                                                                  | Verlan Holdings, Inc. ....                    | ..MD.....             | .....NIA.....                     | The Hanover Insurance Group, Inc. ....         | Ownership, Board,Management .....                                                  | 100.000 ...                                  | The Hanover Insurance Group, Inc. ....     | ....NO.....                          | ..... |

|          |       |
|----------|-------|
| Asterisk | ..... |
|          | ..... |

PART 1 - LOSS EXPERIENCE

| Line of Business     |                                                                     | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|----------------------|---------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|------------------------------------------------------|
|                      |                                                                     | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct Loss<br>Percentage |                                                      |
| 1.                   | Fire .....                                                          | 2,901,456                      | 1,459,602                      | 50.3                           | 87.5                                                 |
| 2.1                  | Allied Lines .....                                                  | 5,255,408                      | 875,118                        | 16.7                           | 36.6                                                 |
| 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 .....                                                 | 125,019                        | 1,866                          | 1.5                            | (2.6)                                                |
| 3.                   | Farmowners multiple peril .....                                     | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 4.                   | Homeowners multiple peril .....                                     | 103,708,736                    | 38,944,898                     | 37.6                           | 46.3                                                 |
| 5.1                  | Commercial multiple peril (non-liability portion) .....             | 86,298,093                     | 36,539,453                     | 42.3                           | 55.1                                                 |
| 5.2                  | Commercial multiple peril (liability portion) .....                 | 62,342,370                     | 45,616,477                     | 73.2                           | 54.7                                                 |
| 6.                   | Mortgage guaranty .....                                             | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 8.                   | Ocean marine .....                                                  | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 9.1                  | Inland marine .....                                                 | 2,366,823                      | 445,438                        | 18.8                           | 30.6                                                 |
| 9.2                  | Pet insurance .....                                                 | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 10.                  | Financial guaranty .....                                            | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 11.1                 | Medical professional liability - occurrence .....                   | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 11.2                 | Medical professional liability - claims-made .....                  | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 12.                  | Earthquake .....                                                    | 1,000,977                      | (8,419)                        | (0.8)                          | 0.3                                                  |
| 13.1                 | Comprehensive (hospital and medical) individual .....               | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 13.2                 | Comprehensive (hospital and medical) group .....                    | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 14.                  | Credit accident and health .....                                    | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15.1                 | Vision only .....                                                   | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15.2                 | Dental only .....                                                   | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15.3                 | Disability income .....                                             | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15.4                 | Medicare supplement .....                                           | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15.5                 | Medicaid Title XIX .....                                            | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15.6                 | Medicare Title XVIII .....                                          | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15.7                 | Long-term care .....                                                | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15.8                 | Federal employees health benefits plan .....                        | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 15.9                 | Other health .....                                                  | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 16.                  | Workers' compensation .....                                         | 31,834,267                     | 13,928,614                     | 43.8                           | 36.5                                                 |
| 17.1                 | Other liability - occurrence .....                                  | 5,763,519                      | 23,445,496                     | 406.8                          | 42.6                                                 |
| 17.2                 | Other liability - claims-made .....                                 | 722,402                        | 373,641                        | 51.7                           | (115.5)                                              |
| 17.3                 | Excess workers' compensation .....                                  | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 18.1                 | Products liability - occurrence .....                               | 2,276,441                      | 2,657,926                      | 116.8                          | 56.7                                                 |
| 18.2                 | Products liability - claims-made .....                              | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 19.1                 | Private passenger auto no-fault (personal injury protection) .....  | 143,333                        | 9,794                          | 6.8                            | 310.3                                                |
| 19.2                 | Other private passenger auto liability .....                        | 410,569                        | 40,427                         | 9.8                            | (275.0)                                              |
| 19.3                 | Commercial auto no-fault (personal injury protection) .....         | 128,408                        | (10,232)                       | (8.0)                          | 43.1                                                 |
| 19.4                 | Other commercial auto liability .....                               | 5,773,462                      | 4,209,155                      | 72.9                           | 69.4                                                 |
| 21.1                 | Private passenger auto physical damage .....                        | 394,061                        | 220,504                        | 56.0                           | 11.6                                                 |
| 21.2                 | Commercial auto physical damage .....                               | 1,931,309                      | 1,348,003                      | 69.8                           | 51.3                                                 |
| 22.                  | Aircraft (all perils) .....                                         | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 23.                  | Fidelity .....                                                      | 85,189                         | (97,709)                       | (114.7)                        | 184.2                                                |
| 24.                  | Surety .....                                                        | 233,421                        | 21,012                         | 9.0                            | 36.2                                                 |
| 26.                  | Burglary and theft .....                                            | 62,857                         | (6,346)                        | (10.1)                         | 320.4                                                |
| 27.                  | Boiler and machinery .....                                          | 625,345                        | (66,542)                       | (10.6)                         | 1.4                                                  |
| 28.                  | Credit .....                                                        | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 29.                  | International .....                                                 | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 30.                  | Warranty .....                                                      | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 31.                  | Reinsurance - nonproportional assumed property .....                | XXX                            | XXX                            | XXX                            | XXX                                                  |
| 32.                  | Reinsurance - nonproportional assumed liability .....               | XXX                            | XXX                            | XXX                            | XXX                                                  |
| 33.                  | Reinsurance - nonproportional assumed financial lines .....         | XXX                            | XXX                            | XXX                            | XXX                                                  |
| 34.                  | Aggregate write-ins for other lines of business .....               | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 35.                  | Totals                                                              | 314,383,465                    | 169,948,176                    | 54.1                           | 49.7                                                 |
| DETAILS OF WRITE-INS |                                                                     |                                |                                |                                |                                                      |
| 3401.                | .....                                                               |                                |                                |                                |                                                      |
| 3402.                | .....                                                               |                                |                                |                                |                                                      |
| 3403.                | .....                                                               |                                |                                |                                |                                                      |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page ..... | 0                              | 0                              | 0.0                            | 0.0                                                  |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)           | 0                              | 0                              | 0.0                            | 0.0                                                  |

PART 2 - DIRECT PREMIUMS WRITTEN

| Line of Business     |                                                                     | 1<br>Current Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|----------------------|---------------------------------------------------------------------|----------------------|------------------------------|---------------------------------|
| 1.                   | Fire .....                                                          | 1,630,991            | 2,718,164                    | 3,300,728                       |
| 2.1                  | Allied Lines .....                                                  | 2,915,661            | 5,214,600                    | 5,643,154                       |
| 2.2                  | Multiple peril crop .....                                           | 0                    | 0                            | 0                               |
| 2.3                  | Federal flood .....                                                 | 0                    | 0                            | 0                               |
| 2.4                  | Private crop .....                                                  | 0                    | 0                            | 0                               |
| 2.5                  | Private flood .....                                                 | 29,182               | 51,141                       | 91,393                          |
| 3.                   | Farmowners multiple peril .....                                     | 0                    | 0                            | 0                               |
| 4.                   | Homeowners multiple peril .....                                     | 52,228,031           | 96,837,280                   | 99,586,851                      |
| 5.1                  | Commercial multiple peril (non-liability portion) .....             | 26,949,890           | 60,688,260                   | 95,426,723                      |
| 5.2                  | Commercial multiple peril (liability portion) .....                 | 21,129,048           | 49,514,455                   | 66,792,181                      |
| 6.                   | Mortgage guaranty .....                                             | 0                    | 0                            | 0                               |
| 8.                   | Ocean marine .....                                                  | 0                    | 0                            | 0                               |
| 9.1                  | Inland marine .....                                                 | 1,207,412            | 2,295,022                    | 2,288,168                       |
| 9.2                  | Pet insurance .....                                                 | 0                    | 0                            | 0                               |
| 10.                  | Financial guaranty .....                                            | 0                    | 0                            | 0                               |
| 11.1                 | Medical professional liability - occurrence .....                   | 0                    | 0                            | 0                               |
| 11.2                 | Medical professional liability - claims-made .....                  | 0                    | 0                            | 0                               |
| 12.                  | Earthquake .....                                                    | 350,734              | 667,329                      | 1,009,856                       |
| 13.1                 | Comprehensive (hospital and medical) individual .....               | 0                    | 0                            | 0                               |
| 13.2                 | Comprehensive (hospital and medical) group .....                    | 0                    | 0                            | 0                               |
| 14.                  | Credit accident and health .....                                    | 0                    | 0                            | 0                               |
| 15.1                 | Vision only .....                                                   | 0                    | 0                            | 0                               |
| 15.2                 | Dental only .....                                                   | 0                    | 0                            | 0                               |
| 15.3                 | Disability income .....                                             | 0                    | 0                            | 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 .....                                         | 14,945,988           | 33,751,334                   | 36,143,901                      |
| 17.1                 | Other liability - occurrence .....                                  | 3,324,042            | 6,420,371                    | 6,924,384                       |
| 17.2                 | Other liability - claims-made .....                                 | 273,599              | 526,235                      | 410,009                         |
| 17.3                 | Excess workers' compensation .....                                  | 0                    | 0                            | 0                               |
| 18.1                 | Products liability - occurrence .....                               | 1,228,665            | 2,125,879                    | 1,955,817                       |
| 18.2                 | Products liability - claims-made .....                              | 0                    | 0                            | 0                               |
| 19.1                 | Private passenger auto no-fault (personal injury protection) .....  | 200,388              | 363,241                      | (809)                           |
| 19.2                 | Other private passenger auto liability .....                        | 596,480              | 1,064,546                    | (6,623)                         |
| 19.3                 | Commercial auto no-fault (personal injury protection) .....         | 58,200               | 129,661                      | 139,964                         |
| 19.4                 | Other commercial auto liability .....                               | 2,006,469            | 5,881,622                    | 6,373,407                       |
| 21.1                 | Private passenger auto physical damage .....                        | 599,682              | 1,027,233                    | (2,694)                         |
| 21.2                 | Commercial auto physical damage .....                               | 687,388              | 1,921,544                    | 2,206,135                       |
| 22.                  | Aircraft (all perils) .....                                         | 0                    | 0                            | 0                               |
| 23.                  | Fidelity .....                                                      | 38,893               | 89,980                       | 19,469                          |
| 24.                  | Surety .....                                                        | 69,559               | 312,281                      | 259,693                         |
| 26.                  | Burglary and theft .....                                            | 7,093                | 24,249                       | 73,537                          |
| 27.                  | Boiler and machinery .....                                          | 359,863              | 612,738                      | 639,326                         |
| 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 .....               | XXX                  | XXX                          | XXX                             |
| 33.                  | Reinsurance - nonproportional assumed financial lines .....         | XXX                  | XXX                          | XXX                             |
| 34.                  | Aggregate write-ins for other lines of business .....               | 0                    | 0                            | 0                               |
| 35.                  | Totals                                                              | 130,837,258          | 272,237,165                  | 329,274,570                     |
| DETAILS OF WRITE-INS |                                                                     |                      |                              |                                 |
| 3401.                | .....                                                               |                      |                              |                                 |
| 3402.                | .....                                                               |                      |                              |                                 |
| 3403.                | .....                                                               |                      |                              |                                 |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page ..... | 0                    | 0                            | 0                               |
| 3499.                | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)           | 0                    | 0                            | 0                               |

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

**PART 3 (\$000 OMITTED)**

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

|                                                    | 1                                               | 2                                         | 3                                                      | 4                                                                  | 5                                                                    | 6                                            | 7                                                                                           | 8                                                                                                      | 9                                    | 10                                            | 11                                                                                                      | 12                                                                                                   | 13                                                                                      |
|----------------------------------------------------|-------------------------------------------------|-------------------------------------------|--------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|----------------------------------------------|---------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|--------------------------------------|-----------------------------------------------|---------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|
| Years in Which Losses Occurred                     | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 2026 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2026 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2026 Loss and LAE Payments (Cols. 4+5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |
| 1. 2023 + Prior .....                              |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         |                                                                                                      |                                                                                         |
| 2. 2024 .....                                      |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         |                                                                                                      |                                                                                         |
| 3. Subtotals 2024 + Prior .....                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         |                                                                                                      |                                                                                         |
| 4. 2025 .....                                      |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         |                                                                                                      |                                                                                         |
| 5. Subtotals 2025 + Prior .....                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         |                                                                                                      |                                                                                         |
| 6. 2026 .....                                      | XXX                                             | XXX                                       | XXX                                                    | XXX                                                                |                                                                      |                                              | XXX                                                                                         |                                                                                                        |                                      |                                               | XXX                                                                                                     | XXX                                                                                                  | XXX                                                                                     |
| 7. Totals .....                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               |                                                                                                         |                                                                                                      |                                                                                         |
| 8. Prior year-end surplus as regards policyholders |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               | Col. 11, Line 7<br>As % of Col. 1<br>Line 7                                                             | Col. 12, Line 7<br>As % of Col. 2<br>Line 7                                                          | Col. 13, Line 7<br>As % of Col. 3<br>Line 7                                             |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               | 1.                                                                                                      | 2.                                                                                                   | 3.                                                                                      |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               | Col. 13, Line 7<br>As a % of Col. 1<br>Line 8                                                           |                                                                                                      |                                                                                         |
|                                                    |                                                 |                                           |                                                        |                                                                    |                                                                      |                                              |                                                                                             |                                                                                                        |                                      |                                               | 4.                                                                                                      |                                                                                                      |                                                                                         |

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

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.

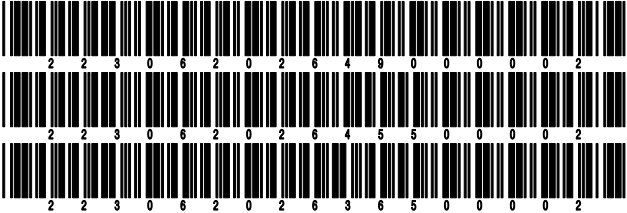
|                                                                                                                                                                                                                                                                                                                                                                                | 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      |
| AUGUST FILING                                                                                                                                                                                                                                                                                                                                                                  |          |
| 5. 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]



**NONE**

SCHEDULE A - VERIFICATION

Real Estate

|                                                                                            | 1            | 2                               |
|--------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                            | Year to Date | Prior Year Ended<br>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 carrying value .....                     |              |                                 |
| 7. Deduct current year's other than temporary impairment 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

|                                                                                                                           | 1            | 2                               |
|---------------------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                           | Year to Date | Prior Year Ended<br>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 interest paid and commitment fees .....                                    |              |                                 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       |              |                                 |
| 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

|                                                                                              | 1            | 2                               |
|----------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                              | Year to Date | Prior Year Ended<br>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                               |
|-----------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                           | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 82,141,643   | 81,308,539                      |
| 2. Cost of bonds and stocks acquired .....                                                                | 8,052,120    | 17,689,305                      |
| 3. Accrual of discount .....                                                                              | 183,685      | 363,440                         |
| 4. Unrealized valuation increase/(decrease) .....                                                         | 0            | 0                               |
| 5. Total gain (loss) on disposals .....                                                                   | (210,940)    | (221,367)                       |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 6,050,996    | 16,895,153                      |
| 7. Deduct amortization of premium .....                                                                   | 68,542       | 103,143                         |
| 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            | 21                              |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 84,046,970   | 82,141,643                      |
| 12. Deduct total nonadmitted amounts .....                                                                | 0            | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 84,046,970   | 82,141,643                      |

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

**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

| NAIC Designation                     | 1<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|--------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| ISSUER CREDIT OBLIGATIONS (ICO)      |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                  | 65,250,005                                                              | 3,561,932                                      | 3,051,856                                      | (449,129)                                              | 65,250,005                                                      | 65,310,952                                                       | 0                                                               | 64,218,424                                                        |
| 2. NAIC 2 (a) .....                  | 1,694,070                                                               | 0                                              | 0                                              | 502,157                                                | 1,694,070                                                       | 2,196,227                                                        | 0                                                               | 1,691,940                                                         |
| 3. NAIC 3 (a) .....                  | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 4. NAIC 4 (a) .....                  | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 5. NAIC 5 (a) .....                  | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 6. NAIC 6 (a) .....                  | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 7. Total ICO                         | 66,944,075                                                              | 3,561,932                                      | 3,051,856                                      | 53,028                                                 | 66,944,075                                                      | 67,507,179                                                       | 0                                                               | 65,910,364                                                        |
| ASSET-BACKED SECURITIES (ABS)        |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                      | 17,271,682                                                              | 0                                              | 736,588                                        | 4,698                                                  | 17,271,682                                                      | 16,539,792                                                       | 0                                                               | 16,231,279                                                        |
| 9. NAIC 2 .....                      | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 10. NAIC 3 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 11. NAIC 4 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 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                        | 17,271,682                                                              | 0                                              | 736,588                                        | 4,698                                                  | 17,271,682                                                      | 16,539,792                                                       | 0                                                               | 16,231,279                                                        |
| PREFERRED STOCK                      |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 15. NAIC 1 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 16. NAIC 2 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 17. NAIC 3 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 18. NAIC 4 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 19. NAIC 5 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 20. NAIC 6 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 21. Total Preferred Stock .....      | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               | 0                                                                 |
| 22. Total ICO, ABS & Preferred Stock | 84,215,757                                                              | 3,561,932                                      | 3,788,445                                      | 57,726                                                 | 84,215,757                                                      | 84,046,970                                                       | 0                                                               | 82,141,643                                                        |

(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:

NAIC 1 \$ .....0 ; NAIC 2 \$ .....0 ; NAIC 3 \$ .....0 NAIC 4 \$ .....0 ; NAIC 5 \$ .....0 ; NAIC 6 \$ .....0

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|                                                                                           | 1            | 2                               |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                           | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 1,732,723    | 296,449                         |
| 2. Cost of cash equivalents acquired .....                                                | 6,105,780    | 13,311,810                      |
| 3. Accrual of discount .....                                                              | 0            | 0                               |
| 4. Unrealized valuation increase/(decrease) .....                                         | 0            | 0                               |
| 5. Total gain (loss) on disposals .....                                                   | 0            | 0                               |
| 6. Deduct consideration received on disposals .....                                       | 7,066,203    | 11,875,536                      |
| 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) ..... | 772,301      | 1,732,723                       |
| 11. Deduct total nonadmitted amounts .....                                                | 0            | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 772,301      | 1,732,723                       |

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

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

**N O N E**

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1                    | 2                                                                        | 3                    | 4                              | 5                         | 6           | 7         | 8                                       | 9                                                                         |
|----------------------|--------------------------------------------------------------------------|----------------------|--------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification | Description                                                              | Date Acquired        | Name of Vendor                 | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 047773-AM-8 .....    | CITY OF ATLANTA, GEORGIA .....                                           | ....04/21/2026 ..... | BAML .....                     |                           | 256,038     | 250,000   | 4,005                                   | 1.F FE .....                                                              |
| 0059999999.          | Subtotal - issuer credit obligations - municipal bonds - special revenue |                      |                                |                           | 256,038     | 250,000   | 4,005                                   | XXX                                                                       |
| 291571-AD-8 .....    | EMORY UNIVERSITY .....                                                   | ....05/26/2026 ..... | BAML .....                     |                           | 1,095,432   | 1,200,000 | 4,476                                   | 1.C FE .....                                                              |
| 437076-DE-9 .....    | HOME DEPOT INC .....                                                     | ....05/19/2026 ..... | Morgan Stanley .....           |                           | 594,138     | 600,000   | 11,963                                  | 1.F FE .....                                                              |
| 437076-DK-5 .....    | HOME DEPOT INC .....                                                     | ....06/24/2026 ..... | BAML .....                     |                           | 879,750     | 900,000   | 11,625                                  | 1.F FE .....                                                              |
| 72014T-AC-3 .....    | PIEDMONT HEALTHCARE INC .....                                            | ....05/27/2026 ..... | MILLENNIUM ADVISORS, LLC ..... |                           | 736,575     | 851,000   | 7,103                                   | 1.D FE .....                                                              |
| 0089999999.          | Subtotal - issuer credit obligations - corporate bonds (unaffiliated)    |                      |                                |                           | 3,305,895   | 3,551,000 | 35,167                                  | XXX                                                                       |
| 0489999999.          | Total - issuer credit obligations (unaffiliated)                         |                      |                                |                           | 3,561,932   | 3,801,000 | 39,172                                  | XXX                                                                       |
| 0499999999.          | Total - issuer credit obligations (affiliated)                           |                      |                                |                           | 0           | 0         | 0                                       | XXX                                                                       |
| 0509999997.          | Total - issuer credit obligations - Part 3                               |                      |                                |                           | 3,561,932   | 3,801,000 | 39,172                                  | XXX                                                                       |
| 0509999998.          | Total - issuer credit obligations - Part 5                               |                      |                                |                           | XXX         | XXX       | XXX                                     | XXX                                                                       |
| 0509999999.          | Total - issuer credit obligations                                        |                      |                                |                           | 3,561,932   | 3,801,000 | 39,172                                  | XXX                                                                       |
| 1889999999.          | Total - asset-backed securities (unaffiliated)                           |                      |                                |                           | 0           | 0         | 0                                       | XXX                                                                       |
| 1899999999.          | Total - asset-backed securities (affiliated)                             |                      |                                |                           | 0           | 0         | 0                                       | XXX                                                                       |
| 1909999997.          | Total - asset-backed securities - Part 3                                 |                      |                                |                           | 0           | 0         | 0                                       | XXX                                                                       |
| 1909999998.          | Total - asset-backed securities - Part 5                                 |                      |                                |                           | XXX         | XXX       | XXX                                     | XXX                                                                       |
| 1909999999.          | Total - asset-backed securities                                          |                      |                                |                           | 0           | 0         | 0                                       | XXX                                                                       |
| 2009999999.          | Total - issuer credit obligations and asset-backed securities            |                      |                                |                           | 3,561,932   | 3,801,000 | 39,172                                  | XXX                                                                       |
| 4509999997.          | Total - preferred stocks - Part 3                                        |                      |                                |                           | 0           | XXX       | 0                                       | XXX                                                                       |
| 4509999998.          | Total - preferred stocks - Part 5                                        |                      |                                |                           | XXX         | XXX       | XXX                                     | XXX                                                                       |
| 4509999999.          | Total - preferred stocks                                                 |                      |                                |                           | 0           | XXX       | 0                                       | XXX                                                                       |
| 5989999997.          | Total - common stocks - Part 3                                           |                      |                                |                           | 0           | XXX       | 0                                       | XXX                                                                       |
| 5989999998.          | Total - common stocks - Part 5                                           |                      |                                |                           | XXX         | XXX       | XXX                                     | XXX                                                                       |
| 5989999999.          | Total - common stocks                                                    |                      |                                |                           | 0           | XXX       | 0                                       | XXX                                                                       |
| 5999999999.          | Total - preferred and common stocks                                      |                      |                                |                           | 0           | XXX       | 0                                       | XXX                                                                       |
| 6009999999.          | Totals                                                                   |                      |                                |                           | 3,561,932   | XXX       | 39,172                                  | XXX                                                                       |

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                                                                                                                                                                                                         | 2                                              | 3                | 4                          | 5                               | 6                  | 7         | 8              | 9                                                    | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 15                                                            | 16                                                   | 17                                        | 18                                  | 19                                                                    | 20                                             | 21                                                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|------------------|----------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                                                                                                                                                                           |                                                |                  |                            |                                 |                    |           |                |                                                      | 10                                                 | 11                                                     | 12                                                                            | 13                                                                                | 14                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification                                                                                                                                                                              | Description                                    | Disposal<br>Date | Name<br>of Purchaser       | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(10 + 11 -<br>12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| 164231-KS-0                                                                                                                                                                                               | CHEROKEE CNTY GA SCH SYS .....                 | 06/22/2026       | Call @ 100.00 .....        |                                 | 5,000              | 5,000     | 5,000          | 5,000                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 5,000                                                         | 0                                                    | 0                                         | 0                                   | 141                                                                   | 08/01/2028                                     | 1.B FE                                                                                                           |
| 0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and<br>guaranteed)                                                                                       |                                                |                  |                            |                                 | 5,000              | 5,000     | 5,000          | 5,000                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 5,000                                                         | 0                                                    | 0                                         | 0                                   | 141                                                                   | XXX                                            | XXX                                                                                                              |
| 047870-SM-3                                                                                                                                                                                               | ATLANTA GA WTR & WASTEWR REV .....             | 05/21/2026       | VARIOUS .....              |                                 | 649,327            | 700,000   | 716,128        | 707,188                                              | 0                                                  | (707)                                                  | 0                                                                             | (707)                                                                             | 0                                                                                   | 706,482                                                       | 0                                                    | (57,155)                                  | (57,155)                            | 6,366                                                                 | 11/01/2029                                     | 1.C FE                                                                                                           |
| 047870-SN-1                                                                                                                                                                                               | ATLANTA GA WTR & WASTEWR REV .....             | 05/21/2026       | VARIOUS .....              |                                 | 576,050            | 665,000   | 615,865        | 618,473                                              | 0                                                  | 1,376                                                  | 0                                                                             | 1,376                                                                             | 0                                                                                   | 619,849                                                       | 0                                                    | (43,799)                                  | (43,799)                            | 8,338                                                                 | 11/01/2035                                     | 1.C FE                                                                                                           |
| 346609-LK-4                                                                                                                                                                                               | FORSYTH COUNTY GEORGIA WATER & SEWER AUT ..... | 04/01/2026       | Maturity @ 100.00 .....    |                                 | 800,000            | 800,000   | 745,520        | 795,311                                              | 0                                                  | 4,689                                                  | 0                                                                             | 4,689                                                                             | 0                                                                                   | 800,000                                                       | 0                                                    | 0                                         | 0                                   | 8,048                                                                 | 04/01/2026                                     | 1.A FE                                                                                                           |
| 47770V-CU-2                                                                                                                                                                                               | JOBSONHO BEVERAGE SYS OHIO STATEWIDE LIQ ..... | 06/23/2026       | Wells .....                |                                 | 49,722             | 50,000    | 52,774         | 50,953                                               | 0                                                  | (147)                                                  | 0                                                                             | (147)                                                                             | 0                                                                                   | 50,807                                                        | 0                                                    | (1,085)                                   | (1,085)                             | 2,005                                                                 | 01/01/2029                                     | 1.C FE                                                                                                           |
| 68607V-4P-7                                                                                                                                                                                               | OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE ..... | 06/24/2026       | Jefferies & Co., Inc. .... |                                 | 545,111            | 550,000   | 550,000        | 550,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 550,000                                                       | 0                                                    | (4,890)                                   | (4,890)                             | 16,823                                                                | 04/01/2030                                     | 1.A FE                                                                                                           |
| 977100-HW-9                                                                                                                                                                                               | WISCONSIN ST GEN FD ANNUAL APPROPRIATION ..... | 06/23/2026       | PIPER .....                |                                 | 249,338            | 250,000   | 250,000        | 250,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 250,000                                                       | 0                                                    | (663)                                     | (663)                               | 7,032                                                                 | 05/01/2029                                     | 1.C FE                                                                                                           |
| 0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue                                                                                                                      |                                                |                  |                            |                                 | 2,869,546          | 3,015,000 | 2,930,287      | 2,971,925                                            | 0                                                  | 5,212                                                  | 0                                                                             | 5,212                                                                             | 0                                                                                   | 2,977,137                                                     | 0                                                    | (107,591)                                 | (107,591)                           | 48,612                                                                | XXX                                            | XXX                                                                                                              |
| 86208F-AC-9                                                                                                                                                                                               | STONEHENGE CAPITAL FUND CONNECTICUT VI. ....   | 06/15/2026       | Paydown .....              |                                 | 69,719             | 69,719    | 69,719         | 69,719                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 69,719                                                        | 0                                                    | 0                                         | 0                                   | 2,789                                                                 | 12/15/2031                                     | 1.C FE                                                                                                           |
| 0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)                                                                                                         |                                                |                  |                            |                                 | 69,719             | 69,719    | 69,719         | 69,719                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 69,719                                                        | 0                                                    | 0                                         | 0                                   | 2,789                                                                 | XXX                                            | XXX                                                                                                              |
| 0489999999. Total - issuer credit obligations (unaffiliated)                                                                                                                                              |                                                |                  |                            |                                 | 2,944,265          | 3,089,719 | 3,005,006      | 3,046,644                                            | 0                                                  | 5,212                                                  | 0                                                                             | 5,212                                                                             | 0                                                                                   | 3,051,856                                                     | 0                                                    | (107,591)                                 | (107,591)                           | 51,542                                                                | XXX                                            | XXX                                                                                                              |
| 0499999999. Total - issuer credit obligations (affiliated)                                                                                                                                                |                                                |                  |                            |                                 | 0                  | 0         | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 0509999997. Total - issuer credit obligations - Part 4                                                                                                                                                    |                                                |                  |                            |                                 | 2,944,265          | 3,089,719 | 3,005,006      | 3,046,644                                            | 0                                                  | 5,212                                                  | 0                                                                             | 5,212                                                                             | 0                                                                                   | 3,051,856                                                     | 0                                                    | (107,591)                                 | (107,591)                           | 51,542                                                                | XXX                                            | XXX                                                                                                              |
| 0509999998. Total - issuer credit obligations - Part 5                                                                                                                                                    |                                                |                  |                            |                                 | XXX                | XXX       | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                   | XXX                                            | XXX                                                                                                              |
| 0509999999. Total - issuer credit obligations                                                                                                                                                             |                                                |                  |                            |                                 | 2,944,265          | 3,089,719 | 3,005,006      | 3,046,644                                            | 0                                                  | 5,212                                                  | 0                                                                             | 5,212                                                                             | 0                                                                                   | 3,051,856                                                     | 0                                                    | (107,591)                                 | (107,591)                           | 51,542                                                                | XXX                                            | XXX                                                                                                              |
| 36179V-DN-7                                                                                                                                                                                               | G2 MA6409 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 2,427              | 2,427     | 2,492          | 2,568                                                | 0                                                  | (141)                                                  | 0                                                                             | (141)                                                                             | 0                                                                                   | 2,427                                                         | 0                                                    | 0                                         | 0                                   | 30                                                                    | 01/20/2050                                     | 1.A                                                                                                              |
| 36179V-HF-0                                                                                                                                                                                               | G2 MA6530 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 354                | 354       | 355            | 357                                                  | 0                                                  | (2)                                                    | 0                                                                             | (2)                                                                               | 0                                                                                   | 354                                                           | 0                                                    | 0                                         | 0                                   | 4                                                                     | 03/20/2050                                     | 1.A                                                                                                              |
| 36179V-VX-5                                                                                                                                                                                               | G2 MA6930 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 9,338              | 9,338     | 9,707          | 9,716                                                | 0                                                  | (378)                                                  | 0                                                                             | (378)                                                                             | 0                                                                                   | 9,338                                                         | 0                                                    | 0                                         | 0                                   | 78                                                                    | 10/20/2050                                     | 1.A                                                                                                              |
| 36179V-ZO-6                                                                                                                                                                                               | G2 MA7051 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 2,623              | 2,623     | 2,736          | 2,737                                                | 0                                                  | (114)                                                  | 0                                                                             | (114)                                                                             | 0                                                                                   | 2,623                                                         | 0                                                    | 0                                         | 0                                   | 22                                                                    | 12/20/2050                                     | 1.A                                                                                                              |
| 36179W-BY-3                                                                                                                                                                                               | G2 MA7255 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 2,588              | 2,588     | 2,688          | 2,699                                                | 0                                                  | (111)                                                  | 0                                                                             | (111)                                                                             | 0                                                                                   | 2,588                                                         | 0                                                    | 0                                         | 0                                   | 27                                                                    | 03/20/2051                                     | 1.A                                                                                                              |
| 36179W-NE-4                                                                                                                                                                                               | G2 MA7589 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 4,194              | 4,194     | 4,338          | 4,333                                                | 0                                                  | (139)                                                  | 0                                                                             | (139)                                                                             | 0                                                                                   | 4,194                                                         | 0                                                    | 0                                         | 0                                   | 44                                                                    | 09/20/2051                                     | 1.A                                                                                                              |
| 3618N5-TY-5                                                                                                                                                                                               | G2 MB0566 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 116,737            | 116,737   | 117,375        | 117,489                                              | 0                                                  | (753)                                                  | 0                                                                             | (753)                                                                             | 0                                                                                   | 116,737                                                       | 0                                                    | 0                                         | 0                                   | 2,436                                                                 | 08/20/2055                                     | 1.A                                                                                                              |
| 38381N-GR-3                                                                                                                                                                                               | GNR 2025-105 AP - CMO/RMBS .....               | 06/01/2026       | Paydown .....              |                                 | 170,609            | 170,609   | 170,722        | 170,602                                              | 0                                                  | 7                                                      | 0                                                                             | 7                                                                                 | 0                                                                                   | 170,609                                                       | 0                                                    | 0                                         | 0                                   | 3,368                                                                 | 05/20/2051                                     | 1.A                                                                                                              |
| 38382W-DR-5                                                                                                                                                                                               | GNR 2021-117 PC - CMO/RMBS .....               | 06/01/2026       | Paydown .....              |                                 | 5,775              | 5,775     | 5,880          | 5,851                                                | 0                                                  | (76)                                                   | 0                                                                             | (76)                                                                              | 0                                                                                   | 5,775                                                         | 0                                                    | 0                                         | 0                                   | 49                                                                    | 07/20/2051                                     | 1.A                                                                                                              |
| 1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating -<br>agency residential mortgage-backed securities - guaranteed (exempt from RBC)                   |                                                |                  |                            |                                 | 314,645            | 314,645   | 316,292        | 316,352                                              | 0                                                  | (1,707)                                                | 0                                                                             | (1,707)                                                                           | 0                                                                                   | 314,645                                                       | 0                                                    | 0                                         | 0                                   | 6,057                                                                 | XXX                                            | XXX                                                                                                              |
| 31323A-BM-3                                                                                                                                                                                               | FH T65444 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 2,510              | 2,510     | 2,488          | 2,474                                                | 0                                                  | 36                                                     | 0                                                                             | 36                                                                                | 0                                                                                   | 2,510                                                         | 0                                                    | 0                                         | 0                                   | 31                                                                    | 11/01/2047                                     | 1.A                                                                                                              |
| 3132DU-AS-6                                                                                                                                                                                               | FH SD6317 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 16,338             | 16,338    | 16,190         | 16,198                                               | 0                                                  | 140                                                    | 0                                                                             | 140                                                                               | 0                                                                                   | 16,338                                                        | 0                                                    | 0                                         | 0                                   | 370                                                                   | 05/01/2054                                     | 1.A                                                                                                              |
| 3132DU-EJ-2                                                                                                                                                                                               | FH SD6437 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 16,520             | 16,520    | 16,375         | 16,380                                               | 0                                                  | 140                                                    | 0                                                                             | 140                                                                               | 0                                                                                   | 16,520                                                        | 0                                                    | 0                                         | 0                                   | 352                                                                   | 06/01/2054                                     | 1.A                                                                                                              |
| 3132DU-LM-7                                                                                                                                                                                               | FH SD6632 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 13,125             | 13,125    | 12,320         | 12,323                                               | 0                                                  | 802                                                    | 0                                                                             | 802                                                                               | 0                                                                                   | 13,125                                                        | 0                                                    | 0                                         | 0                                   | 218                                                                   | 12/01/2052                                     | 1.A                                                                                                              |
| 3133KJ-YK-3                                                                                                                                                                                               | FH RA3382 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 2,520              | 2,520     | 2,176          | 2,182                                                | 0                                                  | 338                                                    | 0                                                                             | 338                                                                               | 0                                                                                   | 2,520                                                         | 0                                                    | 0                                         | 0                                   | 33                                                                    | 08/01/2050                                     | 1.A                                                                                                              |
| 3137AH-ZW-7                                                                                                                                                                                               | FHR 3936 AB - CMO/RMBS .....                   | 06/01/2026       | Paydown .....              |                                 | 5,657              | 5,657     | 5,767          | 5,656                                                | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 5,657                                                         | 0                                                    | 0                                         | 0                                   | 70                                                                    | 10/15/2026                                     | 1.A                                                                                                              |
| 3138WA-RA-7                                                                                                                                                                                               | FN AS1380 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 83                 | 83        | 90             | 98                                                   | 0                                                  | (14)                                                   | 0                                                                             | (14)                                                                              | 0                                                                                   | 83                                                            | 0                                                    | 0                                         | 0                                   | 2                                                                     | 12/01/2043                                     | 1.A                                                                                                              |
| 3140UN-QU-9                                                                                                                                                                                               | FN CB3166 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 23,983             | 23,983    | 20,826         | 20,799                                               | 0                                                  | 3,184                                                  | 0                                                                             | 3,184                                                                             | 0                                                                                   | 23,983                                                        | 0                                                    | 0                                         | 0                                   | 291                                                                   | 03/01/2052                                     | 1.A                                                                                                              |
| 3140W-AZ-8                                                                                                                                                                                                | FN FA0023 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 8,785              | 8,785     | 7,645          | 7,649                                                | 0                                                  | 1,136                                                  | 0                                                                             | 1,136                                                                             | 0                                                                                   | 8,785                                                         | 0                                                    | 0                                         | 0                                   | 107                                                                   | 04/01/2052                                     | 1.A                                                                                                              |
| 3140XM-AY-2                                                                                                                                                                                               | FN FS8422 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 9,400              | 9,400     | 8,959          | 8,991                                                | 0                                                  | 409                                                    | 0                                                                             | 409                                                                               | 0                                                                                   | 9,400                                                         | 0                                                    | 0                                         | 0                                   | 168                                                                   | 08/01/2053                                     | 1.A                                                                                                              |
| 3140XN-S4-7                                                                                                                                                                                               | FN FS8838 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 20,799             | 20,799    | 20,516         | 20,528                                               | 0                                                  | 271                                                    | 0                                                                             | 271                                                                               | 0                                                                                   | 20,799                                                        | 0                                                    | 0                                         | 0                                   | 462                                                                   | 11/01/2053                                     | 1.A                                                                                                              |
| 3140XR-LT-0                                                                                                                                                                                               | FN FS9337 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 9,882              | 9,882     | 9,263          | 9,265                                                | 0                                                  | 617                                                    | 0                                                                             | 617                                                                               | 0                                                                                   | 9,882                                                         | 0                                                    | 0                                         | 0                                   | 150                                                                   | 06/01/2053                                     | 1.A                                                                                                              |
| 3140XR-RA-5                                                                                                                                                                                               | FN FS9480 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 10,032             | 10,032    | 8,675          | 8,729                                                | 0                                                  | 1,303                                                  | 0                                                                             | 1,303                                                                             | 0                                                                                   | 10,032                                                        | 0                                                    | 0                                         | 0                                   | 108                                                                   | 05/01/2051                                     | 1.A                                                                                                              |
| 31418F-G2-7                                                                                                                                                                                               | FN MA5616 - RMBS .....                         | 06/01/2026       | Paydown .....              |                                 | 50,952             | 50,952    | 50,594         | 50,586                                               | 0                                                  | 366                                                    | 0                                                                             | 366                                                                               | 0                                                                                   | 50,952                                                        | 0                                                    | 0                                         | 0                                   | 954                                                                   | 02/01/2040                                     | 1.A                                                                                                              |
| 1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating -<br>agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC) |                                                |                  |                            |                                 | 190,587            | 190,587   | 181,885        | 181,859                                              | 0                                                  | 8,728                                                  | 0                                                                             | 8,728                                                                             | 0                                                                                   | 190,587                                                       | 0                                                    | 0                                         | 0                                   | 3,317                                                                 | XXX                                            | XXX                                                                                                              |
| 196480-T9-8                                                                                                                                                                                               | COLORADO HOUSING AND FINANCE AUTHORITY .....   | 06/01/2026       | Call @ 100.00 .....        |                                 | 1,703              | 1,703     | 1,703          | 1,703                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,703                                                         | 0                                                    | 0                                         | 0                                   | 37                                                                    | 06/01/2053                                     | 1.A FE                                                                                                           |
| 54627D-BV-2                                                                                                                                                                                               | LOUISIANA HSG CORP SINGLE FAMILY MTG REV ..... | 06/01/2026       | Call @ 100.00 .....        |                                 | 4,220              | 4,220     | 4,220          | 4,220                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 4,220                                                         | 0                                                    | 0                                         | 0                                   | 54                                                                    | 12/01/2038                                     | 1.A FE                                                                                                           |
| 54627D-BX-8                                                                                                                                                                                               | LOUISIANA HSG CORP SINGLE FAMILY MTG REV ..... | 06/01/2026       | Paydown .....              |                                 | 6,322              | 6,322     | 6,322          | 6,322                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 6,322                                                         | 0                                                    | 0                                         | 0                                   | 79                                                                    | 11/01/2038                                     | 1.A FE                                                                                                           |
| 92813T-EE-6                                                                                                                                                                                               | VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M ..... | 06/01/2026       | Paydown .....              |                                 | 1,668              | 1,668     | 1,668          | 1,668                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,668                                                         | 0                                                    | 0                                         | 0                                   | 22                                                                    | 08/25/2042                                     | 1.B FE                                                                                                           |
| 1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating -<br>non-agency residential mortgage-backed securities (unaffiliated)                               |                                                |                  |                            |                                 | 13,913             | 13,913    | 13,913         | 13,912                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 13,913                                                        | 0                                                    | 0                                         | 0                                   | 191                                                                   | XXX                                            | XXX                                                                                                              |

STATEMENT AS OF JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1                                                                                                                                                                           | 2                     | 3                | 4                    | 5                               | 6                  | 7         | 8              | 9                                                    | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 15                                                            | 16                                                   | 17                                        | 18                                  | 19                                                                    | 20                                             | 21                                                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------|----------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                                                                                                                                             |                       |                  |                      |                                 |                    |           |                |                                                      | 10                                                 | 11                                                     | 12                                                                            | 13                                                                                | 14                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP<br>Ident-<br>ification                                                                                                                                                | Description           | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recog-<br>nized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(10 + 11 -<br>12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..380120-AD-0                                                                                                                                                               | GMALT 2024-3 A3 - ABS | 06/20/2026       | Paydown              |                                 | 217,444            | 217,444   | 217,419        | 217,436                                              | 0                                                  | 9                                                      | 0                                                                             | 9                                                                                 | 0                                                                                   | 217,444                                                       | 0                                                    | 0                                         | 0                                   | 3,818                                                                 | 10/20/2027                                     | 1.A FE                                                                                                           |
| 1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated) |                       |                  |                      |                                 | 217,444            | 217,444   | 217,419        | 217,436                                              | 0                                                  | 9                                                      | 0                                                                             | 9                                                                                 | 0                                                                                   | 217,444                                                       | 0                                                    | 0                                         | 0                                   | 3,818                                                                 | XXX                                            | XXX                                                                                                              |
| 1889999999. Total - asset-backed securities (unaffiliated)                                                                                                                  |                       |                  |                      |                                 | 736,588            | 736,588   | 729,509        | 729,559                                              | 0                                                  | 7,029                                                  | 0                                                                             | 7,029                                                                             | 0                                                                                   | 736,588                                                       | 0                                                    | 0                                         | 0                                   | 13,384                                                                | XXX                                            | XXX                                                                                                              |
| 1899999999. Total - asset-backed securities (affiliated)                                                                                                                    |                       |                  |                      |                                 | 0                  | 0         | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 1909999997. Total - asset-backed securities - Part 4                                                                                                                        |                       |                  |                      |                                 | 736,588            | 736,588   | 729,509        | 729,559                                              | 0                                                  | 7,029                                                  | 0                                                                             | 7,029                                                                             | 0                                                                                   | 736,588                                                       | 0                                                    | 0                                         | 0                                   | 13,384                                                                | XXX                                            | XXX                                                                                                              |
| 1909999998. Total - asset-backed securities - Part 5                                                                                                                        |                       |                  |                      |                                 | XXX                | XXX       | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                   | XXX                                            | XXX                                                                                                              |
| 1909999999. Total - asset-backed securities                                                                                                                                 |                       |                  |                      |                                 | 736,588            | 736,588   | 729,509        | 729,559                                              | 0                                                  | 7,029                                                  | 0                                                                             | 7,029                                                                             | 0                                                                                   | 736,588                                                       | 0                                                    | 0                                         | 0                                   | 13,384                                                                | XXX                                            | XXX                                                                                                              |
| 2009999999. Total - issuer credit obligations and asset-backed securities                                                                                                   |                       |                  |                      |                                 | 3,680,854          | 3,826,307 | 3,734,515      | 3,776,204                                            | 0                                                  | 12,241                                                 | 0                                                                             | 12,241                                                                            | 0                                                                                   | 3,788,445                                                     | 0                                                    | (107,591)                                 | (107,591)                           | 64,926                                                                | XXX                                            | XXX                                                                                                              |
| 4509999997. Total - preferred stocks - Part 4                                                                                                                               |                       |                  |                      |                                 | 0                  | XXX       | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 4509999998. Total - preferred stocks - Part 5                                                                                                                               |                       |                  |                      |                                 | XXX                | XXX       | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                   | XXX                                            | XXX                                                                                                              |
| 4509999999. Total - preferred stocks                                                                                                                                        |                       |                  |                      |                                 | 0                  | XXX       | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 5989999997. Total - common stocks - Part 4                                                                                                                                  |                       |                  |                      |                                 | 0                  | XXX       | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 5989999998. Total - common stocks - Part 5                                                                                                                                  |                       |                  |                      |                                 | XXX                | XXX       | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                   | XXX                                            | XXX                                                                                                              |
| 5989999999. Total - common stocks                                                                                                                                           |                       |                  |                      |                                 | 0                  | XXX       | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 5999999999. Total - preferred and common stocks                                                                                                                             |                       |                  |                      |                                 | 0                  | XXX       | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | XXX                                            | XXX                                                                                                              |
| 6009999999 - Totals                                                                                                                                                         |                       |                  |                      |                                 | 3,680,854          | XXX       | 3,734,515      | 3,776,204                                            | 0                                                  | 12,241                                                 | 0                                                                             | 12,241                                                                            | 0                                                                                   | 3,788,445                                                     | 0                                                    | (107,591)                                 | (107,591)                           | 64,926                                                                | XXX                                            | XXX                                                                                                              |

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open  
**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To  
**N O N E**

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

Schedule DL - Part 1 - Reinvested Collateral Assets Owned  
**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  
**N O N E**

## SCHEDULE E - PART 1 - CASH

[illegible]

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]



SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2026 OF THE MASSACHUSETTS BAY INSURANCE COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2026

NAIC Group Code 0088 NAIC Company Code 22306

Company Name MASSACHUSETTS BAY INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

| 1<br>Direct Written<br>Premium | 2<br>Direct Earned<br>Premium | 3<br>Direct Losses<br>Incurred |
|--------------------------------|-------------------------------|--------------------------------|
| \$ 0                           | \$ 0                          | \$ 0                           |

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?

Yes ☒ No ☐
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?

Yes ☒ No ☐
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified:

\$ 49,844

2.32 Amount estimated using reasonable assumptions:

\$ 0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies.

\$ 60,000