



LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Mutual Life Insurance Company

NAIC Group Code04350435NAIC Company Code65935Employer's ID Number04-1590850

(Current)(Prior)

Organized under the Laws ofMassachusetts, State of Domicile or Port of EntryMA

Country of DomicileUnited States of America

Licensed as business type:Life, Accident and Health [ X ] Fraternal Benefit Societies [ ]

Incorporated/Organized05/15/1851Commenced Business08/01/1851

Statutory Home Office1295 State StreetSpringfield, MA, US 01111

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office1295 State Street

(Street and Number)

Springfield, MA, US 01111413-788-8411

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address1295 State StreetSpringfield, MA, US 01111

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records1295 State Street

(Street and Number)

Springfield, MA, US 01111413-788-8411

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.massmutual.com

Statutory Statement ContactTrevor Wade Gordon617-695-4321

(Name)(Area Code) (Telephone Number)

tgordon@MassMutual.com413-226-4086

(E-mail Address)(FAX Number)

OFFICERS

President and Chief Executive OfficerRoger William Crandall

TreasurerJulieta Giselle Sinisgalli

SecretaryAkintokunbo Akinbajo

Appointed ActuaryVy Quoc Ho

OTHER

Elizabeth Ward Chicares, Chief Financial Officer

Eric William Partlan, Chief Investment Officer

Geoffrey James Craddock, Chief Risk Officer

Susan Marie Cicco, Chief of Staff to the Chairman & CEO, HR & Employee Experience

Michael James O'Connor, General Counsel

Sears Andrew Merritt, Head of Technology & Experience

Dominic Lusean Blue, Head of Third-Party Distribution and New Markets

Paul Anthony LaPiana, Head of Brand, Product and Affiliated Distribution

Peter John Rugel, Head of Operations

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman

Mark Thomas Bertolini

Kathleen Ann Corbet

James Henry DeGraffenreidt, Jr.

Isabella Davidov Goren

Jeffrey Marc Leiden

Laura Jeanne Sen

William Taylor Spitz - Lead Director

Howard Todd Stitzer

Michelle Kwok Lee

Bernard Anthony Harris, Jr.

State ofMassachusetts

County ofHampden

SS:

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

Roger William Crandall  
President and Chief Executive Officer

Akintokunbo Akinbajo  
Secretary

Julieta Giselle Sinisgalli  
Treasurer

Subscribed and sworn to before me this day of

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.....

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

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 .....                                                                                                                                        | 150,328,641,178        |                         | 150,328,641,178                           | 144,433,159,667                                       |
| 2. Stocks:                                                                                                                                            |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                            | 568,669,054            |                         | 568,669,054                               | 446,025,402                                           |
| 2.2 Common stocks .....                                                                                                                               | 27,630,059,335         |                         | 27,630,059,335                            | 27,118,688,202                                        |
| 3. Mortgage loans on real estate:                                                                                                                     |                        |                         |                                           |                                                       |
| 3.1 First liens .....                                                                                                                                 | 24,113,528,010         |                         | 24,113,528,010                            | 24,020,648,754                                        |
| 3.2 Other than first liens.....                                                                                                                       |                        |                         |                                           |                                                       |
| 4. Real estate:                                                                                                                                       |                        |                         |                                           |                                                       |
| 4.1 Properties occupied by the company (less \$<br>encumbrances) .....                                                                                | 347,427,145            |                         | 347,427,145                               | 351,331,874                                           |
| 4.2 Properties held for the production of income (less<br>\$ 284,200,000 encumbrances) .....                                                          | (27,252,575)           |                         | (27,252,575)                              | (23,858,115)                                          |
| 4.3 Properties held for sale (less \$<br>encumbrances) .....                                                                                          | 1,954,867              |                         | 1,954,867                                 | 1,954,867                                             |
| 5. Cash (\$ 774,663,901 ), cash equivalents<br>(\$ 4,004,797,621 ) and short-term<br>investments (\$ 2,626,806,718 ) .....                            | 7,406,268,240          |                         | 7,406,268,240                             | 11,134,092,248                                        |
| 6. Contract loans (including \$ premium notes) .....                                                                                                  | 16,248,623,427         | 88,475                  | 16,248,534,952                            | 15,897,270,556                                        |
| 7. Derivatives .....                                                                                                                                  | 22,481,251,494         |                         | 22,481,251,494                            | 20,739,767,594                                        |
| 8. Other invested assets .....                                                                                                                        | 13,219,826,821         | 51,260,376              | 13,168,566,445                            | 12,907,368,797                                        |
| 9. Receivables for securities .....                                                                                                                   | 3,056,755,782          |                         | 3,056,755,782                             | 2,400,967,375                                         |
| 10. Securities lending reinvested collateral assets .....                                                                                             |                        |                         |                                           |                                                       |
| 11. Aggregate write-ins for invested assets .....                                                                                                     |                        |                         |                                           |                                                       |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                         | 265,375,752,777        | 51,348,851              | 265,324,403,926                           | 259,427,417,222                                       |
| 13. Title plants less \$ charged off (for Title insurers<br>only) .....                                                                               |                        |                         |                                           |                                                       |
| 14. Investment income due and accrued .....                                                                                                           | 4,268,750,318          | 6,788,555               | 4,261,961,763                             | 5,236,485,893                                         |
| 15. Premiums and considerations:                                                                                                                      |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                      | 146,472,126            |                         | 146,472,126                               | 204,175,733                                           |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$<br>earned but unbilled premiums) ..... | 1,108,672,605          |                         | 1,108,672,605                             | 1,140,428,115                                         |
| 15.3 Accrued retrospective premiums (\$ ) and<br>contracts subject to redetermination (\$ ) .....                                                     |                        |                         |                                           |                                                       |
| 16. Reinsurance:                                                                                                                                      |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                        | 86,169,643             | 6,970,493               | 79,199,150                                | 92,038,010                                            |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                        |                        |                         |                                           |                                                       |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                       | 29,539,619             |                         | 29,539,619                                | 52,250,187                                            |
| 17. Amounts receivable relating to uninsured plans .....                                                                                              |                        |                         |                                           |                                                       |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....                                                                     | 168,138,772            |                         | 168,138,772                               | 280,008,382                                           |
| 18.2 Net deferred tax asset .....                                                                                                                     | 1,992,344,831          | 588,474                 | 1,991,756,357                             | 1,659,507,058                                         |
| 19. Guaranty funds receivable or on deposit .....                                                                                                     | 6,837,257              |                         | 6,837,257                                 | 6,955,326                                             |
| 20. Electronic data processing equipment and software .....                                                                                           | 252,525,981            | 243,793,207             | 8,732,774                                 | 9,897,105                                             |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ) .....                                                                     | 36,296,280             | 36,296,280              |                                           |                                                       |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                      |                        |                         |                                           |                                                       |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                        | 149,309,421            |                         | 149,309,421                               | 132,270,480                                           |
| 24. Health care (\$ ) and other amounts receivable .....                                                                                              |                        |                         |                                           |                                                       |
| 25. Aggregate write-ins for other than invested assets .....                                                                                          | 5,271,645,725          | 1,171,466,178           | 4,100,179,547                             | 4,032,031,189                                         |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                               | 278,892,455,355        | 1,517,252,039           | 277,375,203,316                           | 272,273,464,700                                       |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                  | 53,457,412,004         |                         | 53,457,412,004                            | 52,592,632,278                                        |
| 28. Total (Lines 26 and 27)                                                                                                                           | 332,349,867,359        | 1,517,252,039           | 330,832,615,320                           | 324,866,096,978                                       |
| DETAILS OF WRITE-INS                                                                                                                                  |                        |                         |                                           |                                                       |
| 1101. ....                                                                                                                                            |                        |                         |                                           |                                                       |
| 1102. ....                                                                                                                                            |                        |                         |                                           |                                                       |
| 1103. ....                                                                                                                                            |                        |                         |                                           |                                                       |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....                                                                             |                        |                         |                                           |                                                       |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)                                                                                       |                        |                         |                                           |                                                       |
| 2501. Corporate owned life insurance .....                                                                                                            | 2,887,488,961          |                         | 2,887,488,961                             | 2,828,205,253                                         |
| 2502. Admitted disallowed interest maintenance reserve .....                                                                                          | 1,088,768,343          |                         | 1,088,768,343                             | 1,111,554,018                                         |
| 2503. Fully refundable deposits, prepayments and miscellaneous assets .....                                                                           | 89,723,434             | 25,071,004              | 64,652,430                                | 19,265,947                                            |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                             | 1,205,664,988          | 1,146,395,174           | 59,269,813                                | 73,005,971                                            |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                       | 5,271,645,725          | 1,171,466,178           | 4,100,179,547                             | 4,032,031,189                                         |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                 | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ ..... 165,784,923,744 less \$ ..... included in Line 6.3<br>(including \$ ..... 153,581,293 Modco Reserve) .....                                                                     | 165,784,923,744                | 163,889,051,584                |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....                                                                                                                                 | 3,357,248,178                  | 3,360,552,794                  |
| 3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....                                                                                                                                                 | 20,472,220,423                 | 19,645,255,949                 |
| 4. Contract claims:                                                                                                                                                                                                             |                                |                                |
| 4.1 Life .....                                                                                                                                                                                                                  | 576,956,511                    | 633,182,086                    |
| 4.2 Accident and health .....                                                                                                                                                                                                   | 27,900,394                     | 33,564,125                     |
| 5. Policyholders' dividends/refunds to members \$ ..... 9,446,253 and coupons \$ ..... due<br>and unpaid .....                                                                                                                  | 9,446,253                      | 9,254,468                      |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:                                                                                            |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ .....<br>Modco) .....                                                                                                                 | 2,168,329,462                  | 2,141,066,555                  |
| 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) ...                                                                                                                          |                                |                                |
| 6.3 Coupons and similar benefits (including \$ ..... Modco) .....                                                                                                                                                               |                                |                                |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 .....                                                                                                                                        |                                |                                |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less<br>\$ ..... discount; including \$ ..... 3,564,212 accident and health premiums .....                                | 43,687,052                     | 38,215,715                     |
| 9. Contract liabilities not included elsewhere:                                                                                                                                                                                 |                                |                                |
| 9.1 Surrender values on canceled contracts .....                                                                                                                                                                                |                                |                                |
| 9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health<br>experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health<br>Service Act ..... | 9,852,481                      | 9,106,171                      |
| 9.3 Other amounts payable on reinsurance, including \$ ..... (20,565,440) assumed and \$ ..... 35,448,125<br>ceded .....                                                                                                        | 14,882,685                     | (103,090,801)                  |
| 9.4 Interest Maintenance Reserve .....                                                                                                                                                                                          |                                |                                |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 20,478,861 , accident and health<br>\$ ..... 105,235 and deposit-type contract funds \$ .....                                                      | 20,584,096                     | 9,625,510                      |
| 11. Commissions and expense allowances payable on reinsurance assumed .....                                                                                                                                                     | 3,155,069                      | 3,320,775                      |
| 12. General expenses due or accrued .....                                                                                                                                                                                       | 891,389,282                    | 1,048,795,743                  |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... (58,674,895) accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....                                           | (75,390,387)                   | (65,765,348)                   |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....                                                                                                                                               | 90,571,965                     | 84,906,665                     |
| 15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....                                                                                                                      |                                |                                |
| 15.2 Net deferred tax liability .....                                                                                                                                                                                           |                                |                                |
| 16. Unearned investment income .....                                                                                                                                                                                            | 110,272,184                    | 135,905,616                    |
| 17. Amounts withheld or retained by reporting entity as agent or trustee .....                                                                                                                                                  | 6,246,173                      | 12,835,742                     |
| 18. Amounts held for agents' account, including \$ ..... agents' credit balances .....                                                                                                                                          | 427,984,588                    | 426,661,742                    |
| 19. Remittances and items not allocated .....                                                                                                                                                                                   | 1,671,466,482                  | 1,705,616,370                  |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                                                                                                |                                |                                |
| 21. Liability for benefits for employees and agents if not included above .....                                                                                                                                                 | 250,333,988                    | 246,654,418                    |
| 22. Borrowed money \$ ..... 49,925,328 and interest thereon \$ .....                                                                                                                                                            | 49,925,328                     | 49,925,247                     |
| 23. Dividends to stockholders declared and unpaid .....                                                                                                                                                                         |                                |                                |
| 24. Miscellaneous liabilities:                                                                                                                                                                                                  |                                |                                |
| 24.01 Asset valuation reserve .....                                                                                                                                                                                             | 6,285,767,861                  | 5,989,190,148                  |
| 24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....                                                                                                                                                     | 127,055                        | 27,834                         |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....                                                                                                                        | 2,355,794,058                  | 2,529,465,283                  |
| 24.04 Payable to parent, subsidiaries and affiliates .....                                                                                                                                                                      | 41,955,706                     | 50,720,306                     |
| 24.05 Drafts outstanding .....                                                                                                                                                                                                  |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....                                                                                                                                                                    |                                |                                |
| 24.07 Funds held under coinsurance .....                                                                                                                                                                                        | 20,286,407,177                 | 19,990,769,251                 |
| 24.08 Derivatives .....                                                                                                                                                                                                         | 15,327,221,845                 | 13,734,130,858                 |
| 24.09 Payable for securities .....                                                                                                                                                                                              | 884,258,018                    | 117,816,919                    |
| 24.10 Payable for securities lending .....                                                                                                                                                                                      |                                |                                |
| 24.11 Capital notes \$ ..... and interest thereon \$ .....                                                                                                                                                                      |                                |                                |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                   | 8,084,470,073                  | 7,807,955,363                  |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....                                                                                                                                                | 249,177,987,747                | 243,534,717,089                |
| 27. From Separate Accounts Statement .....                                                                                                                                                                                      | 53,319,234,527                 | 52,454,718,896                 |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                   | 302,497,222,274                | 295,989,435,985                |
| 29. Common capital stock .....                                                                                                                                                                                                  |                                |                                |
| 30. Preferred capital stock .....                                                                                                                                                                                               |                                |                                |
| 31. Aggregate write-ins for other than special surplus funds .....                                                                                                                                                              |                                |                                |
| 32. Surplus notes .....                                                                                                                                                                                                         | 4,826,795,245                  | 4,876,802,621                  |
| 33. Gross paid in and contributed surplus .....                                                                                                                                                                                 |                                |                                |
| 34. Aggregate write-ins for special surplus funds .....                                                                                                                                                                         | 1,092,018,343                  | 1,114,804,018                  |
| 35. Unassigned funds (surplus) .....                                                                                                                                                                                            | 22,416,579,458                 | 22,885,054,353                 |
| 36. Less treasury stock, at cost:                                                                                                                                                                                               |                                |                                |
| 36.1 ..... shares common (value included in Line 29 \$ ..... ) .....                                                                                                                                                            |                                |                                |
| 36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....                                                                                                                                                         |                                |                                |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... 138,177,477 in Separate Accounts Statement) .....                                                                                                               | 28,335,393,046                 | 28,876,660,992                 |
| 38. Totals of Lines 29, 30 and 37 .....                                                                                                                                                                                         | 28,335,393,046                 | 28,876,660,992                 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....                                                                                                                                                                   | 330,832,615,320                | 324,866,096,978                |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                                                                                                     |                                |                                |
| 2501. Repurchase agreements .....                                                                                                                                                                                               | 3,484,234,403                  | 3,227,108,863                  |
| 2502. Derivative accrued interest .....                                                                                                                                                                                         | 2,636,007,875                  | 2,386,752,991                  |
| 2503. Derivative collateral .....                                                                                                                                                                                               | 1,791,253,815                  | 2,072,571,263                  |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                       | 172,973,979                    | 121,522,246                    |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....                                                                                                                                                           | 8,084,470,073                  | 7,807,955,363                  |
| 3101. ....                                                                                                                                                                                                                      |                                |                                |
| 3102. ....                                                                                                                                                                                                                      |                                |                                |
| 3103. ....                                                                                                                                                                                                                      |                                |                                |
| 3198. Summary of remaining write-ins for Line 31 from overflow page .....                                                                                                                                                       |                                |                                |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....                                                                                                                                                           |                                |                                |
| 3401. Admitted disallowed interest maintenance reserve .....                                                                                                                                                                    | 1,088,768,343                  | 1,111,554,018                  |
| 3402. Designated surplus for group annuities .....                                                                                                                                                                              | 2,500,000                      | 2,500,000                      |
| 3403. Designated surplus for separate account business .....                                                                                                                                                                    | 750,000                        | 750,000                        |
| 3498. Summary of remaining write-ins for Line 34 from overflow page .....                                                                                                                                                       |                                |                                |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....                                                                                                                                                           | 1,092,018,343                  | 1,114,804,018                  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SUMMARY OF OPERATIONS

|                                                                                                                                                                                                                      | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts .....                                                                                                                              | 4,241,096,070                | 5,477,623,199              | 25,461,467,176                       |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                                          | 7,108,748                    | 4,439,229                  | 28,424,802                           |
| 3. Net investment income .....                                                                                                                                                                                       | 2,531,651,360                | 2,743,087,324              | 11,091,015,806                       |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                                                          | (19,165,093)                 | (9,768,425)                | (50,968,196)                         |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                                                                                             | 156,605                      | 841,973                    | 3,015,196                            |
| 6. Commissions and expense allowances on reinsurance ceded .....                                                                                                                                                     | 104,755,451                  | 123,045,010                | 488,791,083                          |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                                                    | 1,963,592                    | (2,679,864)                | (13,490,977)                         |
| 8. Miscellaneous Income:                                                                                                                                                                                             |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts.....                                                                                    | 57,986,989                   | 58,968,716                 | 220,739,651                          |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                                                                                                |                              |                            |                                      |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                                                                                               | 94,395,601                   | 56,204,233                 | 331,833,055                          |
| 9. Totals (Lines 1 to 8.3) .....                                                                                                                                                                                     | 7,019,949,323                | 8,451,761,394              | 37,560,827,597                       |
| 10. Death benefits .....                                                                                                                                                                                             | 657,947,757                  | 758,870,937                | 2,526,241,831                        |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                                           | 2,112,341                    | 2,372,467                  | 8,982,646                            |
| 12. Annuity benefits .....                                                                                                                                                                                           | 749,161,806                  | 627,640,385                | 2,695,482,871                        |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                                                       | 89,039,211                   | 93,251,400                 | 371,189,947                          |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                                                            |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                                                      | 2,248,650,726                | 1,858,136,372              | 11,142,698,595                       |
| 16. Group conversions .....                                                                                                                                                                                          |                              |                            |                                      |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                                                        | 164,453,302                  | 122,748,853                | 569,644,551                          |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                                                | 6,161,712                    | 6,648,910                  | 25,575,546                           |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                                                  | 1,892,567,350                | 3,346,253,797              | 13,871,643,209                       |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                                                    | 5,810,094,204                | 6,815,923,121              | 31,211,459,196                       |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....                                                                                                 | 286,222,170                  | 316,604,477                | 1,374,686,112                        |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                                                  | 11,710,855                   | 12,434,976                 | 48,294,050                           |
| 23. General insurance expenses and fraternal expenses .....                                                                                                                                                          | 636,945,065                  | 534,109,429                | 2,360,845,734                        |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                                                         | 90,122,257                   | 87,818,087                 | 329,009,616                          |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                                                   | (23,576,428)                 | (24,285,341)               | 29,347,609                           |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                                            | (593,528,754)                | (269,393,251)              | (1,598,760,115)                      |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                                         | 197,289,769                  | 257,965,135                | 1,094,400,862                        |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                                                    | 6,415,279,138                | 7,731,176,632              | 34,849,283,063                       |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....                                                                                              | 604,670,185                  | 720,584,762                | 2,711,544,533                        |
| 30. Dividends to policyholders and refunds to members .....                                                                                                                                                          | 487,072,854                  | 443,195,915                | 2,131,090,746                        |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal<br>income taxes (Line 29 minus Line 30) .....                                                                   | 117,597,330                  | 277,388,847                | 580,453,788                          |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....                                                                                                                                 | 97,813,214                   | 170,483,696                | 115,966,921                          |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income<br>taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....                            | 19,784,116                   | 106,905,151                | 464,486,867                          |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ ..... 17,856,912 (excluding taxes of \$ ..... (5,723,580)<br>transferred to the IMR) ..... | (236,987,840)                | (353,931,638)              | (489,729,328)                        |
| 35. Net income (Line 33 plus Line 34) .....                                                                                                                                                                          | (217,203,724)                | (247,026,487)              | (25,242,461)                         |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                                                                          |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year .....                                                                                                                                                               | 28,876,660,992               | 27,941,058,515             | 27,941,058,515                       |
| 37. Net income (Line 35) .....                                                                                                                                                                                       | (217,203,724)                | (247,026,487)              | (25,242,461)                         |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... (892,044,787)                                                                                                                 | 120,251,965                  | (512,350,880)              | 8,465,308                            |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                                                                              | (147,605,053)                | 119,822,439                | 375,952,061                          |
| 40. Change in net deferred income tax .....                                                                                                                                                                          | 185,603,147                  | 239,518,583                | 462,403,744                          |
| 41. Change in nonadmitted assets .....                                                                                                                                                                               | 86,271,902                   | (110,380,797)              | 364,943,115                          |
| 42. Change in liability for reinsurance in unauthorized and certified companies .....                                                                                                                                | (99,221)                     | 33,122                     | 82,068                               |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease .....                                                                                                                          |                              |                            |                                      |
| 44. Change in asset valuation reserve .....                                                                                                                                                                          | (296,577,713)                | 203,326,834                | (314,845,291)                        |
| 45. Change in treasury stock .....                                                                                                                                                                                   |                              |                            |                                      |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period .....                                                                                                                                    |                              |                            |                                      |
| 47. Other changes in surplus in Separate Accounts Statement .....                                                                                                                                                    | 107,491                      | 1,448,236                  | 4,600,052                            |
| 48. Change in surplus notes .....                                                                                                                                                                                    | (50,007,376)                 | (25,000,000)               | (149,159,227)                        |
| 49. Cumulative effect of changes in accounting principles .....                                                                                                                                                      |                              |                            |                                      |
| 50. Capital changes:                                                                                                                                                                                                 |                              |                            |                                      |
| 50.1 Paid in .....                                                                                                                                                                                                   |                              |                            |                                      |
| 50.2 Transferred from surplus (Stock Dividend) .....                                                                                                                                                                 |                              |                            |                                      |
| 50.3 Transferred to surplus .....                                                                                                                                                                                    |                              |                            |                                      |
| 51. Surplus adjustment:                                                                                                                                                                                              |                              |                            |                                      |
| 51.1 Paid in .....                                                                                                                                                                                                   |                              |                            |                                      |
| 51.2 Transferred to capital (Stock Dividend) .....                                                                                                                                                                   |                              |                            |                                      |
| 51.3 Transferred from capital .....                                                                                                                                                                                  |                              |                            |                                      |
| 51.4 Change in surplus as a result of reinsurance .....                                                                                                                                                              |                              |                            |                                      |
| 52. Dividends to stockholders .....                                                                                                                                                                                  |                              |                            |                                      |
| 53. Aggregate write-ins for gains and losses in surplus .....                                                                                                                                                        | (222,009,363)                | 48,035,610                 | 208,403,108                          |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....                                                                                                                                       | (541,267,946)                | (282,573,340)              | 935,602,477                          |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....                                                                                                                                                  | 28,335,393,046               | 27,658,485,175             | 28,876,660,992                       |
| DETAILS OF WRITE-INS                                                                                                                                                                                                 |                              |                            |                                      |
| 08.301. Change in corporate owned life insurance asset .....                                                                                                                                                         | 61,759,339                   | 38,330,550                 | 216,660,794                          |
| 08.302. Experience refunds on reinsurance contracts .....                                                                                                                                                            | 27,585,495                   | 21,160,857                 | 86,980,575                           |
| 08.303. Management and administrative fees .....                                                                                                                                                                     | 22,508,105                   | 41,000,460                 | 59,835,188                           |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....                                                                                                                                         | (17,457,337)                 | (44,287,633)               | (31,643,502)                         |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....                                                                                                                                      | 94,395,601                   | 56,204,233                 | 331,833,055                          |
| 2701. Ceded income on funds withheld .....                                                                                                                                                                           | 295,933,182                  | 248,541,165                | 985,400,386                          |
| 2702. Change in liability for employee/agent benefit plans .....                                                                                                                                                     | 25,458,238                   | 25,279,528                 | 88,714,201                           |
| 2703. Reinsurance ceded adjustment .....                                                                                                                                                                             | (120,249,251)                | 13,600,292                 | 44,856,953                           |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                                                                                            | (3,852,399)                  | (29,455,850)               | (24,570,678)                         |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....                                                                                                                                                | 197,289,769                  | 257,965,135                | 1,094,400,862                        |
| 5301. Deferred gain on reinsurance ceded .....                                                                                                                                                                       | (120,249,251)                | 13,600,292                 | 44,856,953                           |
| 5302. Other changes in surplus .....                                                                                                                                                                                 | (103,269,126)                | 34,435,317                 | 170,832,314                          |
| 5303. Change in minimum pension liability .....                                                                                                                                                                      | 1,509,014                    |                            | (7,286,158)                          |
| 5398. Summary of remaining write-ins for Line 53 from overflow page .....                                                                                                                                            |                              |                            |                                      |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....                                                                                                                                                | (222,009,363)                | 48,035,610                 | 208,403,108                          |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                                 |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 4,447,980,406                | 5,746,574,940              | 25,363,484,358                       |
| 2. Net investment income .....                                                                                              | 3,725,960,264                | 2,938,573,436              | 12,269,139,053                       |
| 3. Miscellaneous income .....                                                                                               | 231,654,748                  | 215,786,492                | 1,054,601,777                        |
| 4. Total (Lines 1 to 3) .....                                                                                               | 8,405,595,418                | 8,900,934,868              | 38,687,225,188                       |
| 5. Benefit and loss related payments .....                                                                                  | 4,044,418,041                | 3,382,669,894              | 17,076,611,316                       |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | (583,903,715)                | (272,175,610)              | (1,610,775,196)                      |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 1,346,483,132                | 1,444,063,951              | 5,208,228,387                        |
| 8. Dividends paid to policyholders .....                                                                                    | 463,649,946                  | 417,503,090                | 1,907,965,269                        |
| 9. Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital<br>gains (losses) .....                | (29,383,892)                 | (197,912,071)              | (57,654,551)                         |
| 10. Total (Lines 5 through 9) .....                                                                                         | 5,241,263,512                | 4,774,149,254              | 22,524,375,225                       |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | 3,164,331,906                | 4,126,785,614              | 16,162,849,963                       |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 8,371,566,850                | 4,701,933,157              | 23,801,327,958                       |
| 12.2 Stocks .....                                                                                                           | 36,807,864                   | 20,704,365                 | 395,298,083                          |
| 12.3 Mortgage loans .....                                                                                                   | 500,271,980                  | 838,451,005                | 3,621,286,255                        |
| 12.4 Real estate .....                                                                                                      | (300,000)                    |                            | 4,988,624                            |
| 12.5 Other invested assets .....                                                                                            | 195,652,099                  | 75,862,359                 | 1,830,189,125                        |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | (15,337,097)                 | (51,135,980)               | (388,147,108)                        |
| 12.7 Miscellaneous proceeds .....                                                                                           | (794,988,342)                | (138,665,210)              | (344,426,899)                        |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 8,293,673,354                | 5,447,149,696              | 28,920,516,038                       |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 14,786,520,473               | 6,888,000,528              | 32,278,452,167                       |
| 13.2 Stocks .....                                                                                                           | 428,914,252                  | 261,607,805                | 572,212,803                          |
| 13.3 Mortgage loans .....                                                                                                   | 646,819,627                  | 656,120,133                | 2,895,795,779                        |
| 13.4 Real estate .....                                                                                                      | 34,921                       | 879,859                    | 8,066,745                            |
| 13.5 Other invested assets .....                                                                                            | 551,234,412                  | 547,980,572                | 2,988,354,735                        |
| 13.6 Miscellaneous applications .....                                                                                       | (729,671,613)                | (464,457,827)              | (154,474,332)                        |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 15,683,852,072               | 7,890,131,070              | 38,588,407,897                       |
| 14. Net increase (or decrease) in contract loans and premium notes .....                                                    | 352,424,748                  | 353,875,807                | (1,157,907,322)                      |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                                 | (7,742,603,466)              | (2,796,857,181)            | (8,509,984,537)                      |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                        |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                                |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....                                                                                     | (50,000,000)                 | (25,000,000)               | (150,000,000)                        |
| 16.2 Capital and paid in surplus, less treasury stock .....                                                                 |                              |                            |                                      |
| 16.3 Borrowed funds .....                                                                                                   | 12,211                       | (100,890)                  | (199,308,011)                        |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           | 795,320,756                  | 600,020,012                | 1,237,555,120                        |
| 16.5 Dividends to stockholders .....                                                                                        |                              |                            |                                      |
| 16.6 Other cash provided (applied) .....                                                                                    | 105,114,585                  | (1,747,515,007)            | (2,975,083,742)                      |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 850,447,552                  | (1,172,595,885)            | (2,086,836,633)                      |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                                  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .                       | (3,727,824,008)              | 157,332,548                | 5,566,028,793                        |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 11,134,092,248               | 5,568,063,455              | 5,568,063,455                        |
| 19.2 End of period (Line 18 plus Line 19.1)                                                                                 | 7,406,268,240                | 5,725,396,003              | 11,134,092,248                       |

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

|                                                                                                                            |             |             |               |
|----------------------------------------------------------------------------------------------------------------------------|-------------|-------------|---------------|
| 20.0001. Bond conversions and refinancing .....                                                                            | 118,146,846 | 60,388,283  | 1,460,001,947 |
| 20.0002. Change in market value of corporate owned life insurance asset .....                                              | 61,944,982  | 38,499,830  | 217,357,562   |
| 20.0003. Stock conversions .....                                                                                           | 10,042,935  | 163,795,548 | 202,079,934   |
| 20.0004. Net investment income payment-in-kind bonds .....                                                                 | 4,214,712   | 3,059,929   | 14,051,555    |
| 20.0005. Transfer of partnerships and limited liability companies to partnerships and limited<br>liability companies ..... |             |             | 277,380,541   |
| 20.0006. Transfer of mortgage loans to bonds .....                                                                         |             |             | 132,143,002   |
| 20.0007. Transfer of bonds to partnerships and limited liability companies .....                                           |             | 63,758,308  | 121,797,363   |
| 20.0008. Transfer of partnerships and limited liability companies to bonds .....                                           |             |             | 99,952,756    |
| 20.0009. Transfer of mortgage loans to short-term investments .....                                                        |             |             | 59,966,220    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

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

|                                                                                           |       |       |                  |
|-------------------------------------------------------------------------------------------|-------|-------|------------------|
| 20.0010. Transfer of stocks to partnerships and limited liability companies .....         | ..... | ..... | ..... 37,671,997 |
| 20.0011. Accrued discount on mortgage loans .....                                         | ..... | ..... | ..... 9,652,778  |
| 20.0012. Transfer of partnerships and limited liability companies to stocks .....         | ..... | ..... | ..... 2,569,232  |
| 20.0013. Transfer of mortgage loans to partnerships and limited liability companies ..... | ..... | ..... | ..... 51,000     |

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS |                              |                            |                                      |
|--------------------------------------------|------------------------------|----------------------------|--------------------------------------|
|                                            | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| 1. Individual life .....                   | 2,301,180,276                | 2,291,748,684              | 10,603,566,024                       |
| 2. Group life .....                        | 49,691,383                   | 44,560,703                 | 227,192,193                          |
| 3. Individual annuities .....              | 1,566,913,985                | 3,029,108,059              | 15,537,144,158                       |
| 4. Group annuities .....                   | 1,638,685,818                | 2,137,204,571              | 7,049,547,820                        |
| 5. Accident & health .....                 | 206,153,289                  | 191,840,331                | 777,260,267                          |
| 6. Fraternal .....                         |                              |                            |                                      |
| 7. Other lines of business .....           |                              |                            |                                      |
| 8. Subtotal (Lines 1 through 7) .....      | 5,762,624,751                | 7,694,462,347              | 34,194,710,461                       |
| 9. Deposit-type contracts .....            | 1,446,098,776                | 630,296,891                | 5,547,846,885                        |
| 10. Total (Lines 8 and 9)                  | 7,208,723,527                | 8,324,759,238              | 39,742,557,346                       |

**NOTES TO FINANCIAL STATEMENTS**

**TABLE OF CONTENTS**

**Note 1 – Summary of Significant Accounting Policies and Going Concern**

**Note 2 – Accounting Changes and Corrections of Errors**

**Note 3 – Business Combinations and Goodwill**

**Note 4 – Discontinued Operations**

**Note 5 – Investments**

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

**Note 7 – Investment Income**

**Note 8 – Derivative Instruments**

**Note 9 – Income Taxes**

**Note 10 – Information Concerning Parent, Subsidiaries and Affiliates**

**Note 11 – Debt**

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

**Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

**Note 14 – Liabilities, Contingencies and Assessments**

**Note 15 – Leases**

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

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

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

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

**Note 20 – Fair Value Measurements**

**Note 21 – Other Items**

**Note 22 – Events Subsequent**

**Note 23 – Reinsurance**

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

**Note 26 – Intercompany Pooling Arrangements**

**Note 27 – Structured Settlements**

**Note 28 – Health Care Receivables**

**Note 29 – Participating Policies**

**Note 30 – Premium Deficiency Reserves**

**Note 31 – Reserves for Life Contracts and Annuity Contracts**

**Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics**

**Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

**Note 34 – Premium and Annuity Considerations Deferred and Uncollected**

**Note 35 – Separate Accounts**

**Note 36 – Loss/Claim Adjustment Expenses**



NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

- a. Accounting practices:  
The accompanying financial statements of Massachusetts Mutual Life Insurance Company (the Company) have been prepared in conformity with the Statutory Accounting Practices (SAP) of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the Commonwealth of Massachusetts Division of Insurance (the Division).

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

|                                                          | SSAP # | F/S<br>Page | F/S<br>Line # | 2024              | 2023              |
|----------------------------------------------------------|--------|-------------|---------------|-------------------|-------------------|
| NET INCOME                                               |        |             |               |                   |                   |
| (1) State basis (Page 4, Line 35, Columns 1 & 3)         | XXX    | XXX         | XXX           | \$ (217,203,724)  | \$ (25,242,461)   |
| State prescribed practices that increase/(decrease) NAIC |        |             |               |                   |                   |
| (2) SAP:                                                 | N/A    | N/A         | N/A           | -                 | -                 |
| State permitted practices that increase/(decrease) NAIC  |        |             |               |                   |                   |
| (3) SAP:                                                 | N/A    | N/A         | N/A           | -                 | -                 |
| (4) NAIC SAP (1-2-3=4)                                   | XXX    | XXX         | XXX           | \$ (217,203,724)  | \$ (25,242,461)   |
| SURPLUS                                                  |        |             |               |                   |                   |
| (5) State basis (Page 3, Line 38, Columns 1 & 2)         | XXX    | XXX         | XXX           | \$ 28,335,393,046 | \$ 28,876,660,992 |
| State prescribed practices that increase/(decrease) NAIC |        |             |               |                   |                   |
| (6) SAP:                                                 | N/A    | N/A         | N/A           | -                 | -                 |
| State permitted practices that increase/(decrease) NAIC  |        |             |               |                   |                   |
| (7) SAP:                                                 | N/A    | N/A         | N/A           | -                 | -                 |
| (8) NAIC SAP (5-6-7=8)                                   | XXX    | XXX         | XXX           | \$ 28,335,393,046 | \$ 28,876,660,992 |

- b. Use of estimates in the preparation of the financial statements - No change

- c. Accounting policy:

- (1) No change

- (2) Bonds are generally valued at amortized cost using the constant yield interest method with the exception of NAIC Category 6 bonds, which are in or near default, and certain residential mortgage-backed securities (RMBS) and commercial mortgage-backed securities (CMBS), which are rated by outside modelers, which are carried at the lower of amortized cost or fair value. NAIC ratings are applied to bonds and other securities. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bond transactions are recorded on a trade date basis, except for private placement bonds, which are recorded on the funding date.

The fair value of bonds is based on quoted market prices when available. If quoted market prices are not available, values provided by other third-party organizations are used. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting expected future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure characteristics and cash flow priority are also considered. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.

- (3-5) No change

- (6) For loan-backed and structured securities, such as asset-backed securities, mortgage-backed securities, including RMBS and CMBS, and structured securities, including collateralized debt obligations, amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies.

Certain fixed income securities with the highest ratings from a rating agency follow the retrospective method of accounting. Under the retrospective method, the recalculated effective yield equates the present value of the actual and anticipated cash flows, including new prepayment assumptions, to the original cost of the investment. Prepayment assumptions are based on borrower constraints and economic incentives such as the original term, age and coupon of the loan as affected by the interest rate environment. The current carrying value is then increased or decreased to the amount that would have resulted had the revised yield been applied since inception, and investment income is correspondingly decreased or increased.

All other fixed income securities, such as floating rate bonds and interest only securities, including those that have been impaired, follow the prospective method of accounting. Under the prospective method, the recalculated future effective yield equates the carrying value of the investment to the present value of the anticipated future cash flows.

- (7-14) No change

- d. Going concern:

There is not substantial doubt regarding the Company's ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

Note 2 – Accounting Changes and Corrections of Errors

a. For the three months ended March 31, 2024, corrections of prior years' errors were recorded in surplus, net of tax:

|                                   | Increase (Decrease) to:       |                            |                                   |
|-----------------------------------|-------------------------------|----------------------------|-----------------------------------|
|                                   | Prior<br>Years'<br>Net Income | Current<br>Year<br>Surplus | Asset<br>or Liability<br>Balances |
| Investment income due and accrued | \$ (76,064,128)               | \$ (76,064,128)            | \$ (76,064,128)                   |
| Other Liabilities                 | (14,140,772)                  | (14,140,772)               | 14,140,772                        |
| Bonds                             | (12,308,884)                  | (12,308,884)               | (12,308,884)                      |
| Common stocks                     | (755,342)                     | (755,342)                  | (755,342)                         |
| Total                             | \$ (103,269,126)              | \$ (103,269,126)           |                                   |

Of the \$103,269,126 decrease to surplus for prior years' errors, \$103,269,126 was recorded as prior period adjustments, net of taxes.

For the three months ended March 31, 2023, corrections of prior years' errors were recorded in surplus, net of tax:

|                         | Increase (Decrease) to:       |                            |                                   |
|-------------------------|-------------------------------|----------------------------|-----------------------------------|
|                         | Prior<br>Years'<br>Net Income | Current<br>Year<br>Surplus | Asset<br>or Liability<br>Balances |
| Other Liabilities       | \$ 9,729,798                  | \$ 9,729,798               | \$ (9,729,798)                    |
| Policyholders' reserves | (97,746,700)                  | (97,746,700)               | 97,746,700                        |
| Derivatives             | 124,676,448                   | 124,676,448                | (124,676,448)                     |
| Total                   | \$ 36,659,546                 | \$ 36,659,546              |                                   |

Of the \$36,659,546 increase to surplus for prior years' errors, \$36,659,546 was recorded as prior period adjustments, net of taxes.

b. Adoption of new accounting standards

In August 2023, the NAIC adopted INT 23-01T — Disallowed IMR (“INT 23-01T”). INT 23-01T provides optional, limited-term guidance for the assessment of disallowed IMR for up to 10% of adjusted general account capital and surplus. An insurer's capital and surplus must first be adjusted to exclude certain “soft assets” including net positive goodwill, electronic data processing equipment and operating system software, net deferred tax assets and admitted disallowed IMR. An insurer will only be able to admit the negative IMR if the insurer's risk-based capital is over 300% authorized control level after adjusting to remove the assets described above.

As adopted, negative IMR may be admitted first in the insurer's general account and then, if all disallowed IMR in the general account is admitted and the percentage limit is not reached, to the separate account proportionately between insulated and noninsulated accounts. If the insurer can demonstrate historical practice in which acquired gains from derivatives were also reversed to IMR (as liabilities) and amortized, there is no exclusion for derivatives losses. INT 23-01T was adopted by the Company as of September 30, 2023 and will be effective through December 31, 2025. To the extent the Company's IMR balance is a net negative, the effects of INT 23-01T will be reflected in the Company's financial position, results of operations, and financial statement disclosures. The Company has adopted this guidance and the adoption resulted in an admitted disallowed IMR of \$1,088,768,343 for the Company and \$129,977,839 for C.M. Life.

In March 2023, the NAIC adopted modifications to SSAP No. 34 – Investment Income Due and Accrued, effective December 31, 2023. The modifications require additional disclosures and data capture related to gross, non-admitted and admitted amounts for interest income due and accrued, deferred interest, and paid-in-kind (PIK) interest. In August 2023, the NAIC adopted revisions to further clarify the PIK interest disclosure in SSAP No. 34, effective December 31, 2023. The revisions clarify that decreasing amounts to principal balances are first applied to any PIK interest included in the principal balance. The original principal would not be reduced until the PIK interest had been fully eliminated from the balance. The revisions also provide a practical expedient for determining the PIK interest in the cumulative balance by subtracting the original principal/ par value from the current principal/ par value, with the resulting PIK interest not to go less than zero. The modifications did not have a material effect on the Company's financial statements.

In December 2023, the NAIC adopted revisions, effective January 1, 2024, to avoid allocating realized gains or losses from bond sales to IMR when sold before a rating downgrade. Revisions were also made to avoid allocating realized gains or losses from mortgage loan sales when there is a credit loss allowance, but payments are not 90 days past due. Revisions were also made to update guidance on changes in credit ratings used to allocate credit or interest rate related gains or losses, requiring identification of realized losses from acute credit events to be allocated to AVR.

In March 2024, the NAIC adopted revisions to the requirements of audit and admissibility in SSAP No. 97 – Investments in Subsidiary, Controlled and Affiliated Entities, effective March 16, 2024, to better align with the guidance on the look-through methodology. The revisions allow for admitting audited investments in entities owned by unaudited downstream noninsurance holding company SCA entity. The modifications did not have a material effect on the Company's financial statements.

In August 2023, the NAIC adopted revisions to clarify and incorporate a new bond definition within disclosures SSAP No. 26 – Bonds, SSAP No. 43 – Asset-Backed Securities, and other related SSAPs, which will become effective January 1, 2025. The revisions were issued in connection with its principle-based bond definition project, “the Bond Project”.

The Bond Project began in October 2020 through the development of a principle-based bond definition to be used for all securities in determining whether they qualify for reporting on the statutory annual statement Schedule D. Within the new bond definition, bonds are classified as an “issuer credit obligation” or an “asset-backed security.”

An “issuer credit obligation” is defined as a bond where repayment is supported by the general creditworthiness of an operating entity, and an “asset-backed security” is defined as a bond issued by an entity created for the primary purpose of raising capital through debt backed by financial assets. The revisions to SSAP No. 26 reflect the principle-based bond definition, and SSAP No. 43 provides accounting and reporting guidance for investments that qualify as asset-backed securities under the new bond definition. Upon adoption, investments that do not qualify as bonds will not be permitted to be reported as bonds on Schedule D, Part 1 thereafter as there will be no grandfathering for existing investments that do not qualify under the revised SSAPs. The Company is currently assessing the impacts of the adopted SSAP No. 26, SSAP No. 43 and other related SSAPs in relation to the financial statements.

In March 2024, the NAIC adopted revisions to SSAP No. 21R - Other Admitted Assets, effective January 1, 2025, clarifying that residuals follow the effective yield approach with a cap and providing an election for the cost recovery method. The modifications are not expected to have a material effect on the Company's financial statements.

NOTES TO FINANCIAL STATEMENTS

Effective January 1, 2025, revisions will be made to short-term investments, which include excluding additional investment types from being reported as cash equivalents or short-term investments regardless of maturity date of the investment at the date of acquisition. Investments will be eliminated from being reported as cash equivalents or short-term investments unless they would qualify under SSAP No. 26R—Bonds as an issuer credit obligation. Such investments will then only qualify as a cash equivalent or short-term investment if they have a maturity date within 3-months (cash equivalents) or 12-months (short-term) from the date of acquisition or meet the specifics requirements for money market mutual funds or cash pooling arrangement.

The NAIC adopted revisions to various SSAPs at the Spring National Meeting for investments in tax credits and acquired tax credits in response to the comments received, as well as updated annual statement reporting categories for tax credit investment risk-based capital. These revisions are in addition to the previous ones, which include broad criteria to scope in various tax credit programs, including solar programs and state specific programs. Proportional amortization will be the measurement approach as with existing LIHTC, which means recording amortization of the investment in the partnership through net investment income and use of the tax credits in the appropriate tax line. The adopted revisions will be effective on January 1, 2025. The Company is assessing the potential impact on the Company's financial statements.

NOTES TO FINANCIAL STATEMENTS

**Note 3 – Business Combinations and Goodwill** - No change

**Note 4 – Discontinued Operations** - No change

**Note 5 – Investments**

a. Mortgage loans, including mezzanine real estate loans

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

|                                                                                                                                                                  | Farm | Residential |           | Commercial |                | Mezzanine | Total          |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------|------|-------------|-----------|------------|----------------|-----------|----------------|
|                                                                                                                                                                  |      | Insured     | All Other | Insured    | All Other      |           |                |
| a. 2024                                                                                                                                                          |      |             |           |            |                |           |                |
| 1. With allowance for credit losses                                                                                                                              | \$ - | \$ -        | \$ -      | \$ -       | \$ 457,986,214 | \$ -      | \$ 457,986,214 |
| 2. No allowance for credit losses                                                                                                                                | -    | -           | -         | -          | -              | -         | -              |
| 3. Total (1+2)                                                                                                                                                   | -    | -           | -         | -          | 457,986,214    | -         | 457,986,214    |
| 4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan | -    | -           | -         | -          | -              | -         | -              |
| b. 2023                                                                                                                                                          |      |             |           |            |                |           |                |
| 1. With allowance for credit losses                                                                                                                              | \$ - | \$ -        | \$ -      | \$ -       | \$ -           | \$ -      | -              |
| 2. No allowance for credit losses                                                                                                                                | -    | -           | -         | -          | -              | -         | -              |
| 3. Total (1+2)                                                                                                                                                   | -    | -           | -         | -          | -              | -         | -              |
| 4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan | -    | -           | -         | -          | -              | -         | -              |

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

|                                                                                 | Farm | Residential |           | Commercial |                | Mezzanine | Total          |
|---------------------------------------------------------------------------------|------|-------------|-----------|------------|----------------|-----------|----------------|
|                                                                                 |      | Insured     | All Other | Insured    | All Other      |           |                |
| a. 2024                                                                         |      |             |           |            |                |           |                |
| 1. Average recorded investment                                                  | \$ - | \$ -        | \$ -      | \$ -       | \$ 461,700,989 | \$ -      | \$ 461,700,989 |
| 2. Interest income recognized                                                   | -    | -           | -         | -          | 2,458,705      | -         | 2,458,705      |
| 3. Recorded investment on nonaccrual status                                     | -    | -           | -         | -          | 457,986,214    | -         | 457,986,214    |
| 4. Amount of interest income recognized using a cash-basis method of accounting | -    | -           | -         | -          | -              | -         | -              |
| b. 2023                                                                         |      |             |           |            |                |           |                |
| 1. Average recorded investment                                                  | \$ - | \$ -        | \$ -      | \$ -       | \$ -           | \$ -      | -              |
| 2. Interest income recognized                                                   | -    | -           | -         | -          | -              | -         | -              |
| 3. Recorded investment on nonaccrual status                                     | -    | -           | -         | -          | -              | -         | -              |
| 4. Amount of interest income recognized using a cash-basis method of accounting | -    | -           | -         | -          | -              | -         | -              |

(7) Allowance for credit losses - No change

(8) As of March 31, 2024, the Company did not have any mortgage loans derecognized as a result of foreclosure.

b. Debt restructuring - No change

c. Reverse mortgages - No change

d. Loan-backed securities:

(1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience.

NOTES TO FINANCIAL STATEMENTS

(2) The following contains loan-backed and structured securities that recognized other-than-temporary impairments (OTTI) classified on the following bases for recognizing OTTI:

| (1)<br><br>Amortized<br>Cost Basis<br><br>Before<br>OTTI | (2)<br>OTTI<br>Recognized<br>in Loss |                      | (3)<br><br>Fair Value<br>1-(2a+2b) |
|----------------------------------------------------------|--------------------------------------|----------------------|------------------------------------|
|                                                          | (2a)<br>Interest                     | (2b)<br>Non-interest |                                    |

OTTI recognized in the first quarter

|                                                                                                                                             |                      |             |                     |                      |
|---------------------------------------------------------------------------------------------------------------------------------------------|----------------------|-------------|---------------------|----------------------|
| a. Intent to sell                                                                                                                           | \$ -                 | \$ -        | \$ -                | \$ -                 |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | <u>36,924,401</u>    | <u>-</u>    | <u>2,945,206</u>    | <u>33,979,195</u>    |
| c. Total first quarter                                                                                                                      | <u>\$ 36,924,401</u> | <u>\$ -</u> | <u>\$ 2,945,206</u> | <u>\$ 33,979,195</u> |

OTTI recognized in the second quarter

|                                                                                                                                             |             |             |             |             |
|---------------------------------------------------------------------------------------------------------------------------------------------|-------------|-------------|-------------|-------------|
| d. Intent to sell                                                                                                                           | \$ -        | \$ -        | \$ -        | \$ -        |
| e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | <u>-</u>    | <u>-</u>    | <u>-</u>    | <u>-</u>    |
| f. Total second quarter                                                                                                                     | <u>\$ -</u> | <u>\$ -</u> | <u>\$ -</u> | <u>\$ -</u> |

OTTI recognized in the third quarter

|                                                                                                                                             |             |             |             |             |
|---------------------------------------------------------------------------------------------------------------------------------------------|-------------|-------------|-------------|-------------|
| g. Intent to sell                                                                                                                           | \$ -        | \$ -        | \$ -        | \$ -        |
| h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | <u>-</u>    | <u>-</u>    | <u>-</u>    | <u>-</u>    |
| i. Total third quarter                                                                                                                      | <u>\$ -</u> | <u>\$ -</u> | <u>\$ -</u> | <u>\$ -</u> |

OTTI recognized in the fourth quarter

|                                                                                                                                             |             |             |             |             |
|---------------------------------------------------------------------------------------------------------------------------------------------|-------------|-------------|-------------|-------------|
| j. Intent to sell                                                                                                                           | \$ -        | \$ -        | \$ -        | \$ -        |
| k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | <u>-</u>    | <u>-</u>    | <u>-</u>    | <u>-</u>    |
| l. Total fourth quarter                                                                                                                     | <u>\$ -</u> | <u>\$ -</u> | <u>\$ -</u> | <u>\$ -</u> |

|                           |             |                     |  |  |
|---------------------------|-------------|---------------------|--|--|
| m. Annual aggregate total | <u>\$ -</u> | <u>\$ 2,945,206</u> |  |  |
|---------------------------|-------------|---------------------|--|--|

All impairments were taken due to the present value of cash flows expected to be collected being less than the amortized cost basis.

(3) The following is a CUSIP detail list of impaired structured securities where the present value of cash flows expected to be collected is less than the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

| CUSIP     | Amortized Cost<br>before<br>OTTI | Projected Cash<br>Flow | Recognized<br>OTTI | Amortized Cost<br>after OTTI | Fair Value at Time<br>of OTTI | Date of Financial<br>Instrument Where<br>Reported |
|-----------|----------------------------------|------------------------|--------------------|------------------------------|-------------------------------|---------------------------------------------------|
| 12624SAE9 | \$ 2,480,393                     | \$ 56,686              | \$ (2,423,708)     | \$ 56,686                    | \$ 241,500                    | March 31, 2024                                    |
| 040104RV5 | 1,372,644                        | 1,353,068              | (19,576)           | 1,353,068                    | 1,287,522                     | March 31, 2024                                    |
| 040104TF8 | 40,362                           | 39,469                 | (893)              | 39,469                       | 32,106                        | March 31, 2024                                    |
| 040104TG6 | 408,732                          | 408,732                | -                  | 408,732                      | 415,551                       | March 31, 2024                                    |
| 04012XAC9 | 124,521                          | 124,515                | (6)                | 124,515                      | 106,576                       | March 31, 2024                                    |
| 12479DAC2 | 1,571,594                        | 1,571,482              | (112)              | 1,571,482                    | 1,282,896                     | March 31, 2024                                    |
| 1248MGAJ3 | 39,783                           | 39,439                 | (344)              | 39,439                       | 33,515                        | March 31, 2024                                    |
| 17311YAC7 | 1,170,871                        | 1,116,200              | (54,671)           | 1,116,200                    | 1,101,339                     | March 31, 2024                                    |
| 30247DAD3 | 510,622                          | 505,931                | (4,691)            | 505,931                      | 473,455                       | March 31, 2024                                    |
| 35729RAE6 | 3,439,174                        | 3,413,826              | (25,349)           | 3,413,826                    | 3,125,685                     | March 31, 2024                                    |
| 46629NAC7 | 31,443                           | 31,252                 | (191)              | 31,252                       | 25,667                        | March 31, 2024                                    |
| 46630KAA4 | 144,821                          | 144,182                | (639)              | 144,182                      | 141,222                       | March 31, 2024                                    |
| 617463AA2 | 8,108                            | 7,554                  | (554)              | 7,554                        | 6,470                         | March 31, 2024                                    |
| 61749BAB9 | 58,393                           | 58,386                 | (7)                | 58,386                       | 62,224                        | March 31, 2024                                    |
| 61750FAE0 | 377,655                          | 367,352                | (10,303)           | 367,352                      | 338,847                       | March 31, 2024                                    |
| 61750MAB1 | 3,228                            | 2,932                  | (296)              | 2,932                        | 2,831                         | March 31, 2024                                    |
| 617526AE8 | 161,089                          | 160,981                | (108)              | 160,981                      | 184,441                       | March 31, 2024                                    |
| 61757MAB4 | 2,216,577                        | 2,159,573              | (57,003)           | 2,159,573                    | 1,598,436                     | March 31, 2024                                    |
| 86359DXD4 | 149,656                          | 142,761                | (6,896)            | 142,761                      | 149,311                       | March 31, 2024                                    |
| 93934XAB9 | 117,534                          | 116,301                | (1,233)            | 116,301                      | 115,601                       | March 31, 2024                                    |
| 05535DAN4 | 508,829                          | 467,091                | (41,737)           | 467,091                      | 482,546                       | March 31, 2024                                    |
| 07387AFX8 | 46,064                           | 46,059                 | (5)                | 46,059                       | 48,686                        | March 31, 2024                                    |
| 12667GKG7 | 41,516                           | 40,855                 | (661)              | 40,855                       | 41,704                        | March 31, 2024                                    |
| 12669E6K7 | 203,472                          | 170,046                | (33,427)           | 170,046                      | 211,716                       | March 31, 2024                                    |
| 17025RAA3 | 216,726                          | 186,092                | (30,634)           | 186,092                      | 236,121                       | March 31, 2024                                    |
| 18974BAA7 | 125,342                          | 120,261                | (5,081)            | 120,261                      | 120,791                       | March 31, 2024                                    |
| 18974BAN9 | 63,192                           | 59,615                 | (3,577)            | 59,615                       | 63,277                        | March 31, 2024                                    |
| 22540VG71 | 33,573                           | 33,122                 | (450)              | 33,122                       | 33,174                        | March 31, 2024                                    |
| 22943HAD8 | 3,148,442                        | 3,060,640              | (87,802)           | 3,060,640                    | 1,848,458                     | March 31, 2024                                    |
| 23321P6A1 | 1,123,431                        | 1,114,640              | (8,791)            | 1,114,640                    | 1,207,067                     | March 31, 2024                                    |
| 251513AQ0 | 38,189                           | 38,155                 | (35)               | 38,155                       | 36,248                        | March 31, 2024                                    |
| 32053LAA0 | 17,947                           | 17,219                 | (728)              | 17,219                       | 15,858                        | March 31, 2024                                    |
| 45254TRX4 | 54,912                           | 53,392                 | (1,520)            | 53,392                       | 52,178                        | March 31, 2024                                    |
| 466247XE8 | 516,447                          | 508,389                | (8,059)            | 508,389                      | 461,123                       | March 31, 2024                                    |
| 589929X29 | 311,818                          | 309,770                | (2,049)            | 309,770                      | 315,074                       | March 31, 2024                                    |
| 61915RBZ8 | 160,029                          | 160,028                | (1)                | 160,028                      | 139,745                       | March 31, 2024                                    |
| 65535VRK6 | 438,977                          | 425,951                | (13,026)           | 425,951                      | 439,052                       | March 31, 2024                                    |
| 761118RJ9 | 72,483                           | 70,209                 | (2,274)            | 70,209                       | 59,726                        | March 31, 2024                                    |
| 86358HHX0 | 148,713                          | 94,224                 | (54,489)           | 94,224                       | 73,108                        | March 31, 2024                                    |
| 92978EAA2 | 73,009                           | 73,005                 | (5)                | 73,005                       | 69,366                        | March 31, 2024                                    |
| 23332UCM4 | 18,388                           | 18,314                 | (74)               | 18,314                       | 17,838                        | March 31, 2024                                    |
| 86360UAF3 | 894,861                          | 894,830                | (31)               | 894,830                      | 697,974                       | March 31, 2024                                    |
| 92922FWU8 | 342,798                          | 338,495                | (4,303)            | 338,495                      | 331,458                       | March 31, 2024                                    |
| 05949CCB0 | 27,131                           | 27,127                 | (5)                | 27,127                       | 28,180                        | March 31, 2024                                    |
| 12669GTE1 | 4,186                            | 3,956                  | (230)              | 3,956                        | 3,825                         | March 31, 2024                                    |
| 32051DCJ9 | 26,983                           | 26,968                 | (15)               | 26,968                       | 26,248                        | March 31, 2024                                    |
| 362341VU0 | 1,271,263                        | 1,269,383              | (1,881)            | 1,269,383                    | 1,176,122                     | March 31, 2024                                    |
| 576433NH5 | 286,355                          | 253,071                | (33,284)           | 253,071                      | 199,571                       | March 31, 2024                                    |
| 57645LAA2 | 9,040,600                        | 9,037,867              | (2,733)            | 9,037,867                    | 10,546,925                    | March 31, 2024                                    |
| 86359DMC8 | 3,241,522                        | 3,239,802              | (1,720)            | 3,239,802                    | 3,536,527                     | March 31, 2024                                    |
| Totals    | \$ 36,924,398                    | \$ 33,979,198          | \$ (2,945,207)     | \$ 33,979,198                | \$ 33,244,881                 |                                                   |

- (4) As of March 31, 2024, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow:
- a. The aggregate amount of unrealized losses:
    - 1. Less than 12 months \$ (20,501,015)
    - 2. 12 months or longer \$ (1,090,401,061)
  - b. The aggregate related fair value of securities with unrealized losses:
    - 1. Less than 12 months \$ 2,554,501,026
    - 2. 12 months or longer \$ 10,457,397,369
- (5) No change
- e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements

NOTES TO FINANCIAL STATEMENTS

and/or securities lending transactions as of March 31, 2024.

- f. Repurchase agreements transactions accounted for as secured borrowing:
- (1) The Company has entered into repurchase agreements whereby the Company sells securities and simultaneously agrees to repurchase the same or substantially the same securities. These repurchase agreements are accounted for as collateralized borrowings with the proceeds from the sale of the securities recorded as a liability and the underlying securities continue to be recorded as an investment by the Company. Earnings on these investments are recorded as investment income and the difference between the proceeds and the amount at which the securities will be subsequently reacquired is amortized as interest expense. Repurchase agreements are used as a tool for overall portfolio management to help ensure the Company maintains adequate assets in order to provide yield, spread and duration to support liabilities and other corporate needs.

The Company provides collateral, as dictated by the repurchase agreements, to the counterparty in exchange for a loan. If the fair value of the securities sold becomes less than the loan, the counterparty may require additional collateral.

The carrying value, which is at cost, reported in the Company's liabilities as repurchase agreements approximates the fair value.

(2) Type of Repo Trades Used

|                       | 1<br>FIRST<br>QUARTER | 2<br>SECOND<br>QUARTER | 3<br>THIRD<br>QUARTER | 4<br>FOURTH<br>QUARTER |
|-----------------------|-----------------------|------------------------|-----------------------|------------------------|
| a. Bilateral (YES/NO) | YES                   | -                      | -                     | -                      |
| b. Tri-Party (YES/NO) | NO                    | -                      | -                     | -                      |

(3) Original (Flow) & Residual Maturity

|                          | FIRST<br>QUARTER | SECOND<br>QUARTER | THIRD<br>QUARTER | FOURTH<br>QUARTER |
|--------------------------|------------------|-------------------|------------------|-------------------|
| a. Maximum Amount        |                  |                   |                  |                   |
| 1. Open – No Maturity    | -                | -                 | -                | -                 |
| 2. Overnight             | -                | -                 | -                | -                 |
| 3. 2 Days to 1 Week      | -                | -                 | -                | -                 |
| 4. > 1 Week to 1 Month   | \$ -             | \$ -              | \$ -             | \$ -              |
| 5. > 1 Month to 3 Months | \$ 2,382,988,153 | \$ -              | \$ -             | \$ -              |
| 6. > 3 Months to 1 Year  | \$ 2,325,343,052 | \$ -              | \$ -             | \$ -              |
| 7. > 1 Year              | -                | -                 | -                | -                 |

|                          | FIRST<br>QUARTER | SECOND<br>QUARTER | THIRD<br>QUARTER | FOURTH<br>QUARTER |
|--------------------------|------------------|-------------------|------------------|-------------------|
| b. Ending Balance        |                  |                   |                  |                   |
| 1. Open – No Maturity    | -                | -                 | -                | -                 |
| 2. Overnight             | -                | -                 | -                | -                 |
| 3. 2 Days to 1 Week      | -                | -                 | -                | -                 |
| 4. > 1 Week to 1 Month   | \$ -             | \$ -              | \$ -             | \$ -              |
| 5. > 1 Month to 3 Months | \$ 1,140,986,312 | \$ -              | \$ -             | \$ -              |
| 6. > 3 Months to 1 Year  | \$ 2,325,343,052 | \$ -              | \$ -             | \$ -              |
| 7. > 1 Year              | -                | -                 | -                | -                 |

- (4) The company did not have any repurchase agreements where securities sold and/or acquired resulted in default as of March 31, 2024.

(5) Securities "Sold" Under Repo – Secured Borrowing

|                                 | FIRST<br>QUARTER | SECOND<br>QUARTER | THIRD<br>QUARTER | FOURTH<br>QUARTER |
|---------------------------------|------------------|-------------------|------------------|-------------------|
| a. Maximum Amount               |                  |                   |                  |                   |
| 1. BACV                         | XXX              | XXX               | XXX              | XXX               |
| 2. Nonadmitted - Subset of BACV | XXX              | XXX               | XXX              | XXX               |
| 3. Fair Value                   | \$ 4,472,923,705 | \$ -              | \$ -             | \$ -              |

|                                 | FIRST<br>QUARTER | SECOND<br>QUARTER | THIRD<br>QUARTER | FOURTH<br>QUARTER |
|---------------------------------|------------------|-------------------|------------------|-------------------|
| b. Ending Balance               |                  |                   |                  |                   |
| 1. BACV                         | \$ 3,466,329,364 | \$ -              | \$ -             | \$ -              |
| 2. Nonadmitted - Subset of BACV | -                | -                 | -                | -                 |
| 3. Fair Value                   | \$ 3,466,329,364 | \$ -              | \$ -             | \$ -              |

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

| ENDING BALANCE |                              | 1<br>NONE | 2<br>NAIC 1 | 3<br>NAIC 2 | 4<br>NAIC 3 |
|----------------|------------------------------|-----------|-------------|-------------|-------------|
| a.             | Bonds - BACV                 | \$ -      | \$ -        | \$ -        | \$ -        |
| b.             | Bonds - FV                   | -         | -           | -           | -           |
| c.             | LB & SS - BACV               | -         | -           | -           | -           |
| d.             | LB & SS - FV                 | -         | -           | -           | -           |
| e.             | Preferred Stock - BACV       | -         | -           | -           | -           |
| f.             | Preferred Stock - FV         | -         | -           | -           | -           |
| g.             | Common Stock                 | -         | -           | -           | -           |
| h.             | Mortgage Loans - BACV        | -         | -           | -           | -           |
| i.             | Mortgage Loans - FV          | -         | -           | -           | -           |
| j.             | Real Estate - BACV           | -         | -           | -           | -           |
| k.             | Real Estate - FV             | -         | -           | -           | -           |
| l.             | Derivatives - BACV           | -         | -           | -           | -           |
| m.             | Derivatives - FV             | -         | -           | -           | -           |
| n.             | Other Invested Assets - BACV | -         | -           | -           | -           |
| o.             | Other Invested Assets - FV   | -         | -           | -           | -           |
| p.             | Total Assets - BACV          | -         | -           | -           | -           |
| q.             | Total Assets - FV            | \$ -      | \$ -        | \$ -        | \$ -        |



NOTES TO FINANCIAL STATEMENTS

| ENDING BALANCE |                              | 5      | 6      | 7      | 8            |
|----------------|------------------------------|--------|--------|--------|--------------|
|                |                              | NAIC 4 | NAIC 5 | NAIC 6 | NON-ADMITTED |
| a.             | Bonds - BACV                 | \$ -   | \$ -   | \$ -   | \$ -         |
| b.             | Bonds - FV                   | -      | -      | -      | -            |
| c.             | LB & SS - BACV               | -      | -      | -      | -            |
| d.             | LB & SS - FV                 | -      | -      | -      | -            |
| e.             | Preferred Stock - BACV       | -      | -      | -      | -            |
| f.             | Preferred Stock - FV         | -      | -      | -      | -            |
| g.             | Common Stock                 | -      | -      | -      | -            |
| h.             | Mortgage Loans - BACV        | -      | -      | -      | -            |
| i.             | Mortgage Loans - FV          | -      | -      | -      | -            |
| j.             | Real Estate - BACV           | -      | -      | -      | -            |
| k.             | Real Estate - FV             | -      | -      | -      | -            |
| l.             | Derivatives - BACV           | -      | -      | -      | -            |
| m.             | Derivatives - FV             | -      | -      | -      | -            |
| n.             | Other Invested Assets - BACV | -      | -      | -      | -            |
| o.             | Other Invested Assets - FV   | -      | -      | -      | -            |
| p.             | Total Assets - BACV          | -      | -      | -      | -            |
| q.             | Total Assets - FV            | \$ -   | \$ -   | \$ -   | \$ -         |

p=a+c+e+g+h+j+l+n  
q=b+d+f+g+i+k+m+o

(7) Collateral Received - Secured Borrowing

|                    | FIRST QUARTER    | SECOND QUARTER | THIRD QUARTER | FOURTH QUARTER |
|--------------------|------------------|----------------|---------------|----------------|
| a. Maximum Amount  |                  |                |               |                |
| 1. Cash            | \$ 96,364,243    | \$ -           | \$ -          | \$ -           |
| 2. Securities (FV) | \$ 3,530,096,326 | \$ -           | \$ -          | \$ -           |
| b. Ending Balance  |                  |                |               |                |
| 1. Cash            | \$ 15,773,000    | \$ -           | \$ -          | \$ -           |
| 2. Securities (FV) | \$ 3,486,745,172 | \$ -           | \$ -          | \$ -           |

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

| ENDING BALANCE |                                                   | 1             | 2                | 3      | 4      |
|----------------|---------------------------------------------------|---------------|------------------|--------|--------|
|                |                                                   | NONE          | NAIC 1           | NAIC 2 | NAIC 3 |
| a.             | Cash                                              | \$ 15,773,000 | \$ -             | \$ -   | \$ -   |
| b.             | Bonds - FV                                        | -             | 3,486,745,172    | -      | -      |
| c.             | LB & SS - FV                                      | -             | -                | -      | -      |
| d.             | Preferred Stock - FV                              | -             | -                | -      | -      |
| e.             | Common Stock                                      | -             | -                | -      | -      |
| f.             | Mortgage Loans - FV                               | -             | -                | -      | -      |
| g.             | Real Estate - FV                                  | -             | -                | -      | -      |
| h.             | Derivatives - FV                                  | -             | -                | -      | -      |
| i.             | Other Invested Assets - FV                        | -             | -                | -      | -      |
| j.             | Total Collateral Assets - FV (Sum of a through i) | \$ 15,773,000 | \$ 3,486,745,172 | \$ -   | \$ -   |

| ENDING BALANCE |                                                   | 5      | 6      | 7      | 8                            |
|----------------|---------------------------------------------------|--------|--------|--------|------------------------------|
|                |                                                   | NAIC 4 | NAIC 5 | NAIC 6 | DOES NOT QUALIFY AS ADMITTED |
| a.             | Cash                                              | \$ -   | \$ -   | \$ -   | \$ -                         |
| b.             | Bonds - FV                                        | -      | -      | -      | -                            |
| c.             | LB & SS - FV                                      | -      | -      | -      | -                            |
| d.             | Preferred Stock - FV                              | -      | -      | -      | -                            |
| e.             | Common Stock                                      | -      | -      | -      | -                            |
| f.             | Mortgage Loans - FV                               | -      | -      | -      | -                            |
| g.             | Real Estate - FV                                  | -      | -      | -      | -                            |
| h.             | Derivatives - FV                                  | -      | -      | -      | -                            |
| i.             | Other Invested Assets - FV                        | -      | -      | -      | -                            |
| j.             | Total Collateral Assets - FV (Sum of a through i) | \$ -   | \$ -   | \$ -   | \$ -                         |

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

|                             | FAIR VALUE       |
|-----------------------------|------------------|
| a. Overnight and Continuous | \$ -             |
| b. 30 Days or Less          | \$ -             |
| c. 31 to 90 Days            | \$ 1,626,270,501 |
| d. > 90 Days                | \$ 1,880,065,480 |

(10) The company did not have any repurchase agreements where cash collateral received was reinvested as of March 31, 2024.

(11) Liability to Return Collateral – Secured Borrowing (Total)

|                               | FIRST QUARTER    | SECOND QUARTER | THIRD QUARTER | FOURTH QUARTER |
|-------------------------------|------------------|----------------|---------------|----------------|
| a. Maximum Amount             |                  |                |               |                |
| 1. Cash (Collateral – All)    | \$ 96,364,243    | \$ -           | \$ -          | \$ -           |
| 2. Securities Collateral (FV) | \$ 3,530,096,326 | \$ -           | \$ -          | \$ -           |
| b. Ending Balance             |                  |                |               |                |
| 1. Cash (Collateral – All)    | \$ 15,773,000    | \$ -           | \$ -          | \$ -           |
| 2. Securities Collateral (FV) | \$ 3,486,745,172 | \$ -           | \$ -          | \$ -           |

g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2024.



NOTES TO FINANCIAL STATEMENTS

- h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 2024.
- i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of March 31, 2024.
- j. Real estate - No change
- k. Low-income housing tax credit - No change
- l. Restricted assets - No change
- m. Working capital finance investments: The Company did not invest in working capital finance investments as of March 31, 2024.
- n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting as of March 31, 2024.
- o. 5GI Securities:

| Investment |                      | Number of 5GI Securities |            | Aggregate BACV  |                 | Aggregate Fair Value |                 |
|------------|----------------------|--------------------------|------------|-----------------|-----------------|----------------------|-----------------|
|            |                      | Current Year             | Prior Year | Current Year    | Prior Year      | Current Year         | Prior Year      |
| (1)        | Bonds - AC           | 228                      | 245        | \$1,323,551,359 | \$1,458,100,411 | \$1,343,785,169      | \$1,430,083,571 |
| (2)        | LB&SS - AC           | -                        | -          | -               | -               | -                    | -               |
| (3)        | Preferred Stock - AC | 3                        | 3          | 515,696         | 515,696         | 9,888,601            | 9,465,952       |
| (4)        | Preferred Stock - FV | 1                        | 1          | 11,590          | 10,833          | 11,590               | 10,833          |
| (5)        | Total (1+2+3+4)      | 232                      | 249        | \$1,324,078,645 | \$1,458,626,940 | \$1,353,685,360      | \$1,439,560,356 |

AC - Amortized Cost FV - Fair Value

- p. Short sales - The Company does not engage in short sale transactions.
- q. Prepayment penalty and acceleration fees:

|    |                                       | Three Months Ended March 31, 2024 |                  |
|----|---------------------------------------|-----------------------------------|------------------|
|    |                                       | General Account                   | Separate Account |
| 1. | Number of CUSIPS                      | 10                                | -                |
| 2. | Aggregate amount of investment income | \$ 5,559,632                      | \$ -             |

- r. Reporting entity's share of cash pool by asset type - The Company does not have cash in a qualified cash pool.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies** - No change

**Note 7 – Investment Income** – No change

**Note 8 – Derivative Instruments**

- a. The Company did not have any deferred derivative premium payments under SSAP No. 86.
- b. The Company did not account for any derivatives under SSAP No. 108.

**Note 9 – Income Taxes** – No change

**Note 10 – Information Concerning Parent, Subsidiaries and Affiliates**

- a-c. MassMutual Holding LLC (MMHLLC) paid \$630,000,000 in dividends to MassMutual for the three months ended March 31, 2024, which were declared in 2023, and paid \$450,000,000 in dividends to MassMutual for the three months ended March 31, 2023, which were declared in 2022.

MassMutual contributed capital of 56,355,351 to MMHLLC for the three months ended March 31, 2024 and \$43,711,417 for the three months ended March 31, 2023.

In February 2024, MassMutual made capital contributions of \$30,000,000 to ITPS Holdings LLC.

- d-f. No change
- g. Subsidiaries of MMHLLC are involved in litigation and investigations arising in the ordinary course of their business, which seek compensatory damages, punitive damages and equitable remedies. Although the Company is not aware of any actions or allegations that reasonably could give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of litigation cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial position or liquidity. However, the outcome of a particular proceeding may be material to the Company's surplus for a particular period depending upon, among other factors, the size of the loss and the level of the Company's changes in surplus for the period.

The Company has no parent.

- h-o. No change

**Note 11 – Debt**

- a. No change.
- b. Federal Home Loan Bank agreements:

NOTES TO FINANCIAL STATEMENTS

(1) The Company is a member of the Federal Home Loan Bank of Boston (FHLB Boston). Through its membership, the Company has conducted business activity (borrowings) with the FHLB Boston. The Company uses these funding agreements with the FHLB Boston in an investment spread strategy, consistent with its other investment spread operations. MassMutual's borrowing capacity with FHLB Boston is subject to the lower of the limitation on the pledge of collateral for a loan set forth by law or by MassMutual's internal limit. The Company's unused capacity was \$3,891,861,010 as of March 31, 2024.

(2) FHLB Boston capital stock

a. Aggregate totals:

| March 31, 2024                                                             |                   |                         |                          |
|----------------------------------------------------------------------------|-------------------|-------------------------|--------------------------|
|                                                                            | 1<br>Total<br>2+3 | 2<br>General<br>Account | 3<br>Separate<br>Account |
| 1. Current Year:                                                           |                   |                         |                          |
| (a) Membership stock - Class A                                             | \$ -              | \$ -                    | -                        |
| (b) Membership stock - Class B                                             | 5,000,000         | 5,000,000               | -                        |
| (c) Activity Stock                                                         | 84,000,000        | 84,000,000              | -                        |
| (d) Excess Stock                                                           | 2,670,000         | 2,670,000               | -                        |
| (e) Aggregate Total                                                        | \$ 91,670,000     | \$ 91,670,000           | \$ -                     |
| (f) Actual or Estimated Borrowing Capacity<br>as Determined by the Insurer | \$ 6,000,000,000  | \$ 6,000,000,000        | \$ -                     |
| 2. Prior Year-end:                                                         |                   |                         |                          |
| (a) Membership stock - Class A                                             | \$ -              | \$ -                    | -                        |
| (b) Membership stock - Class B                                             | 5,000,000         | 5,000,000               | -                        |
| (c) Activity Stock                                                         | 84,000,000        | 84,000,000              | -                        |
| (d) Excess Stock                                                           | 2,670,000         | 2,670,000               | -                        |
| (e) Aggregate Total                                                        | \$ 91,670,000     | \$ 91,670,000           | \$ -                     |
| (f) Actual or Estimated Borrowing Capacity<br>as determined by the Insurer | \$ 6,000,000,000  | \$ 6,000,000,000        | \$ -                     |

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption:

| Three Months Ended March 31, 2024 |                               |                                        |                               |                                         |                                   |                      |
|-----------------------------------|-------------------------------|----------------------------------------|-------------------------------|-----------------------------------------|-----------------------------------|----------------------|
| Membership<br>Stock               | 1<br>Current<br>Year<br>Total | 2<br>Not Eligible<br>for<br>Redemption | Eligible for Redemption       |                                         |                                   |                      |
|                                   |                               |                                        | 3<br>Less<br>Than 6<br>Months | 4<br>6 Months<br>to Less<br>Than 1 Year | 5<br>1 to Less<br>Than<br>3 Years | 6<br>3 to 5<br>Years |
| 1. Class A                        | \$ -                          | \$ -                                   | \$ -                          | \$ -                                    | \$ -                              | \$ -                 |
| 2. Class B                        | 5,000,000                     | 5,000,000                              | -                             | -                                       | -                                 | -                    |

NOTES TO FINANCIAL STATEMENTS

(3) Collateral pledged to FHLB:

a. Amount pledged as of March 31, 2024:

1. Current year total general and separate accounts:

|                          | Fair<br>Value    | Carrying<br>Value | Aggregate Total<br>Borrowing |
|--------------------------|------------------|-------------------|------------------------------|
| Total collateral pledged | \$ 3,921,559,214 | \$ 2,846,589,739  | \$ 2,108,138,990             |

2. Current year general account:

|                          | Fair<br>Value    | Carrying<br>Value | Aggregate Total<br>Borrowing |
|--------------------------|------------------|-------------------|------------------------------|
| Total collateral pledged | \$ 3,921,559,214 | \$ 2,846,589,739  | \$ 2,108,138,990             |

3. Current year separate accounts:

|                          | Fair<br>Value | Carrying<br>Value | Aggregate Total<br>Borrowing |
|--------------------------|---------------|-------------------|------------------------------|
| Total collateral pledged | \$ -          | \$ -              | \$ -                         |

4. Prior year-end total general and separate accounts:

|                          | Fair<br>Value    | Carrying<br>Value | Aggregate Total<br>Borrowing |
|--------------------------|------------------|-------------------|------------------------------|
| Total collateral pledged | \$ 4,059,897,795 | \$ 2,944,246,829  | \$ 2,110,775,244             |

b. Maximum amount pledged for the three months ended March 31, 2024:

1. Current year total general and separate accounts:

|                            | Fair<br>Value    | Carrying<br>Value | Amount Borrowed<br>at Time of Maximum<br>Collateral |
|----------------------------|------------------|-------------------|-----------------------------------------------------|
| Maximum collateral pledged | \$ 3,921,559,214 | \$ 2,846,589,739  | \$ 2,108,138,990                                    |

2. Current year general account:

|                            | Fair<br>Value    | Carrying<br>Value | Amount Borrowed<br>at Time of Maximum<br>Collateral |
|----------------------------|------------------|-------------------|-----------------------------------------------------|
| Maximum collateral pledged | \$ 3,921,559,214 | \$ 2,846,589,739  | \$ 2,108,138,990                                    |

3. Current year separate accounts:

|                            | Fair<br>Value | Carrying<br>Value | Amount Borrowed<br>at Time of Maximum<br>Collateral |
|----------------------------|---------------|-------------------|-----------------------------------------------------|
| Maximum collateral pledged | \$ -          | \$ -              | \$ -                                                |

4. Prior year-end total general and separate accounts:

|                            | Fair<br>Value    | Carrying<br>Value | Amount Borrowed<br>at Time of Maximum<br>Collateral |
|----------------------------|------------------|-------------------|-----------------------------------------------------|
| Maximum collateral pledged | \$ 4,059,897,795 | \$ 2,944,246,829  | \$ 2,110,775,244                                    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB:

a. Amount:

1. Current year:

|                        | March 31, 2024          |                         |                          |                                                 |
|------------------------|-------------------------|-------------------------|--------------------------|-------------------------------------------------|
|                        | 1<br>Total<br>2+3       | 2<br>General<br>Account | 3<br>Separate<br>Account | 4<br>Funding Agreements<br>Reserves Established |
| (a) Debt               | \$ -                    | \$ -                    | \$ -                     | \$ -                                            |
| (b) Funding agreements | 2,108,138,990           | 2,108,138,990           | -                        | 2,108,138,990                                   |
| (c) Other              | -                       | -                       | -                        | -                                               |
| (d) Aggregate total    | <u>\$ 2,108,138,990</u> | <u>\$ 2,108,138,990</u> | <u>\$ -</u>              | <u>\$ 2,108,138,990</u>                         |

2. Prior Year-end:

|                        | December 31, 2023       |                         |                          |                                                 |
|------------------------|-------------------------|-------------------------|--------------------------|-------------------------------------------------|
|                        | 1<br>Total<br>2+3       | 2<br>General<br>Account | 3<br>Separate<br>Account | 4<br>Funding Agreements<br>Reserves Established |
| (a) Debt               | \$ -                    | \$ -                    | \$ -                     | \$ -                                            |
| (b) Funding agreements | 2,110,775,244           | 2,110,775,244           | -                        | 2,110,775,244                                   |
| (c) Other              | -                       | -                       | -                        | -                                               |
| (d) Aggregate total    | <u>\$ 2,110,775,244</u> | <u>\$ 2,110,775,244</u> | <u>\$ -</u>              | <u>\$ 2,110,775,244</u>                         |

b. Maximum Amount:

|              | Three Months Ended March 31, 2024 |                         |                          |
|--------------|-----------------------------------|-------------------------|--------------------------|
|              | 1<br>Total<br>2+3                 | 2<br>General<br>Account | 3<br>Separate<br>Account |
| 1. Debt      | \$ -                              | \$ -                    | \$ -                     |
| 2. Funding   | 2,114,002,744                     | 2,114,002,744           | -                        |
| 3. Other     | -                                 | -                       | -                        |
| 4. Aggregate | <u>\$ 2,114,002,744</u>           | <u>\$ 2,114,002,744</u> | <u>\$ -</u>              |

c. FHLB - Prepayment Obligations:

|                       | Does the company have prepayment obligations under the following arrangements (YES/NO)? |
|-----------------------|-----------------------------------------------------------------------------------------|
| 1. Debt               | N/A                                                                                     |
| 2. Funding agreements | NO                                                                                      |
| 3. Other              | N/A                                                                                     |

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

a. Defined Benefit Plan:

(1) The Company sponsors multiple employee benefit plans, providing retirement, life, health and other benefits to employees, certain employees of unconsolidated subsidiaries, agents, general agents and retirees who meet plan eligibility requirements.

(2-3) No change

(4) Components of net periodic benefit cost/(benefit)

|                                              | Three Months Ended March 31, |                      |                         |                     |                                                |             |
|----------------------------------------------|------------------------------|----------------------|-------------------------|---------------------|------------------------------------------------|-------------|
|                                              | 2024                         | 2023                 | 2024                    | 2023                | 2024                                           | 2023        |
|                                              | Pension Benefits             |                      | Postretirement Benefits |                     | Special or Contractual Benefits per SSAP No 11 |             |
| a. Service cost                              | \$ 24,626,879                | \$ 21,623,065        | \$ 1,850,000            | \$ 1,950,000        | \$ -                                           | \$ -        |
| b. Interest cost                             | 30,744,430                   | 31,219,345           | 3,700,000               | 3,875,000           | -                                              | -           |
| c. Expected return on plan assets            | (42,728,682)                 | (42,135,780)         | (25,000)                | -                   | -                                              | -           |
| d. Transition asset or obligation            | -                            | -                    | -                       | -                   | -                                              | -           |
| e. Gains and losses                          | 4,776,239                    | 6,662,975            | (1,900,000)             | (2,175,000)         | -                                              | -           |
| f. Prior service cost or (benefit)           | -                            | -                    | (1,375,000)             | (1,375,000)         | -                                              | -           |
| g. Settlement and Curtailment                | -                            | -                    | -                       | -                   | -                                              | -           |
| h. Total net periodic benefit cost/(benefit) | <u>\$ 17,418,866</u>         | <u>\$ 17,369,605</u> | <u>\$ 2,250,000</u>     | <u>\$ 2,275,000</u> | <u>\$ -</u>                                    | <u>\$ -</u> |

(5-21) No change

b-i. No change

## NOTES TO FINANCIAL STATEMENTS

### **Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

(a-c) No change

d. The Company is a mutual company, and as such does not pay stockholders' dividends.

(e-m) No change

### **Note 14 – Liabilities, Contingencies and Assessments**

a. Contingent commitments - No change

b. Assessments - No change

c. Gain contingencies - No change

d. Claims related to extra contractual obligations - No change

e. Joint and several liabilities - No change

f. All other contingencies:

In the normal course of business, the Company is involved in disputes, litigation and governmental or regulatory inquiries, administrative proceedings, examinations and investigations, both pending and threatened. These matters, if resolved adversely against the Company or settled, may result in monetary damages, fines and penalties or require changes in the Company's business practices. The resolution or settlement of these matters is inherently difficult to predict. Based upon the Company's assessment of these pending matters, the Company does not believe that the amount of any judgment, settlement or other action arising from any pending matter is likely to have a material adverse effect on the statement of financial position. However, an adverse outcome in certain matters could have a material adverse effect on the results of operations for the period in which such matter is resolved, or an accrual is determined to be required, on the financial statement financial position, or on our reputation.

The Company evaluates the need for accruals of loss contingencies for each matter. When a liability for a matter is probable and can be estimated, the Company accrues an estimate of the loss and any related insurance recoveries, if any. An accrual is subject to subsequent adjustment as a result of additional information and other developments. The resolution of matters are inherently difficult to predict, especially in the early stages of matter. Even if a loss is probable, due to many complex factors, such as speed of discovery and the timing of court decisions or rulings, a loss or range of loss may not be reasonably estimated until the later stages of the matter. For matters where a loss is material and it is either probable or reasonably possible then it is disclosed. For matters where a loss may be reasonably possible, but not probable, or is probable but not reasonably estimated, no accrual is established, but the matter, if material, is disclosed.

### **Note 15 – Leases** - No change

### **Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk** - No change

### **Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

a. Transfers of receivables reported as sales - No change

b. Transfer and servicing of financial assets:

(1) No change

(2) The Company did not have any servicing assets or liabilities in 2024 or 2023.

(3) No change

(4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2024 or 2023.

(5-7) No change

c. Wash sales:

(1) In the course of the Company's investment management activities, securities may be sold and reacquired within 30 days to enhance the Company's yield on its investment portfolio.

(2) The Company did not sell any securities with the NAIC Designation 3 or below, or unrated, through the three months ended March 31, 2024 that were reacquired within 30 days of the sale date.

### **Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans** - No change

### **Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators** - No change

### **Note 20 – Fair Value Measurements**

a. Fair value is defined as the price that would be received from selling an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The authoritative guidance around fair value establishes a measurement framework that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques into three levels. Each level reflects a unique description of the inputs that are significant to the fair value measurements. The levels of the fair value hierarchy are as follows:

Level 1 – Observable inputs in the form of quoted prices for identical instruments in active markets.

Level 2 – Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.

Level 3 – One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets or liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

When available, the Company generally uses unadjusted quoted market prices from independent sources to determine the fair value of investments, and classifies such items within Level 1 of the fair value hierarchy. If quoted prices are not available, prices are

NOTES TO FINANCIAL STATEMENTS

derived from observable market data for similar assets in an active market or obtained directly from brokers for identical assets traded in inactive markets. Investments that are priced using these inputs are classified within Level 2 of the fair value hierarchy. When some of the necessary observable inputs are unavailable, fair value is based upon internally developed models. These models use inputs not directly observable or correlated with observable market data. Typical inputs, which are integrated in the Company's internal discounted cash flow models and discounted earnings models include, but are not limited to, issuer spreads derived from internal credit ratings and benchmark yields such as the LIBOR, cash flow estimates and earnings before interest, taxes, depreciation and amortization estimates. Investments that are priced with such unobservable inputs are classified within Level 3 of the fair value hierarchy.

The Company has established and maintains policies and guidelines that govern its valuation methodologies and their consistent application. These policies and guidelines address the use of inputs, price source hierarchies and provide controls around the valuation processes. These controls include appropriate review and analysis of prices against market activity or indicators for reasonableness, approval of price source changes, price overrides, methodology changes and classification of fair value hierarchy levels. The valuation policies and guidelines are reviewed and updated as appropriate.

Annually, the Company reviews the primary pricing vendor to validate that the inputs used in that vendor's pricing process are deemed to be market observable as defined above. While the Company was not provided access to proprietary models of the vendor, the reviews have included on-site walk-throughs of the pricing process, methodologies and control procedures for each asset class and level for which prices are provided. The review also included an examination of the underlying inputs and assumptions for a sample of individual securities across asset classes. In addition, the Company and its pricing vendors have an established challenge process in place for all security valuations, which facilitates identification and resolution of prices that fall outside expected ranges. The Company believes that the prices received from the pricing vendors are representative of prices that would be received to sell the assets at the applicable measurement date (exit prices) and are classified appropriately in the hierarchy.

The fair value of group annuity contracts and other deposits is determined by multiplying the book value of the contract by an average market value adjustment factor. The market value adjustment factor is directly related to the difference between the book value of client liabilities and the present value of installment payments discounted at current market value yields. The market value yield is measured by the Bloomberg Barclays Global-Aggregate Total Return Index, subject to certain adjustments, and the installment period is equivalent to the duration of the Company's invested asset portfolio.

The fair value of individual annuity and supplementary contracts is determined using one of several methods based on the specific contract type. For short-term contracts, generally less than 30 days, the fair value is assumed to be the book value. For contracts with longer durations, guaranteed interest contracts and investment-type contracts, the fair value is determined by calculating the present value of future cash flows discounted at current market interest rates, the risk-free rate or a current pricing yield curve based on pricing assumptions using assets of a comparable corporate bond quality. Annuities receiving dividends are accumulated at the average minimum guaranteed rate and discounted at the risk-free rate. All others are valued using cash flow projections from the Company's asset-liability management analysis.

(1) The following presents the Company's fair value hierarchy for assets and liabilities that are carried at fair value:

| March 31, 2024                                       |                   |                   |                  |                          |                   |
|------------------------------------------------------|-------------------|-------------------|------------------|--------------------------|-------------------|
|                                                      | Level 1           | Level 2           | Level 3          | Net Asset Value<br>(NAV) | Total             |
| Financial assets:                                    |                   |                   |                  |                          |                   |
| Bonds:                                               |                   |                   |                  |                          |                   |
| Special revenue                                      | \$ -              | \$ 1,446,000      | \$ -             | \$ -                     | \$ 1,446,000      |
| Industrial and miscellaneous                         | 715,283,814       | 93,842,789        | 144,226,908      | -                        | 953,353,511       |
| Preferred stocks                                     | 25,213,689        | -                 | 57,764,948       | -                        | 82,978,637        |
| Common stock - subsidiaries and affiliates           | 331,323,390       | -                 | 153,967,262      | -                        | 485,290,652       |
| Common stock - unaffiliated                          | 724,162,483       | 100,094,952       | 967,098,522      | -                        | 1,791,355,957     |
| Derivatives:                                         |                   |                   |                  |                          |                   |
| Interest rate swaps                                  | -                 | 19,125,422,947    | -                | -                        | 19,125,422,947    |
| Options                                              | 50,000,000        | 468,869,353       | -                | -                        | 518,869,353       |
| Currency swaps                                       | -                 | 2,739,410,671     | -                | -                        | 2,739,410,671     |
| Forward contracts                                    | -                 | 73,355,784        | -                | -                        | 73,355,784        |
| Credit default swaps                                 | -                 | 61,651            | -                | -                        | 61,651            |
| Financial futures                                    | 4,267,068         | -                 | -                | -                        | 4,267,068         |
| Separate account assets                              | 36,518,614,843    | 15,052,596,511    | 1,886,200,652    | -                        | 53,457,412,006    |
| Total financial assets carried<br>at fair value      | \$ 38,368,865,287 | \$ 37,655,100,658 | \$ 3,209,258,292 | \$ -                     | \$ 79,233,224,237 |
| Financial liabilities:                               |                   |                   |                  |                          |                   |
| Interest rate swaps                                  | \$ -              | \$ 14,060,231,108 | \$ -             | \$ -                     | \$ 14,060,231,108 |
| Options                                              | 28,269,860        | -                 | -                | -                        | 28,269,860        |
| Currency swaps                                       | -                 | 189,594,554       | -                | -                        | 189,594,554       |
| Forward contracts                                    | -                 | 9,669,206         | -                | -                        | 9,669,206         |
| Credit default swaps                                 | -                 | 177,752,070       | -                | -                        | 177,752,070       |
| Financial futures                                    | 6,215,355         | -                 | -                | -                        | 6,215,355         |
| Total financial liabilities carried<br>at fair value | \$ 34,485,215     | \$ 14,437,246,938 | \$ -             | \$ -                     | \$ 14,471,732,153 |

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes and the level of market activity may result in a reclassification of certain financial assets or liabilities between fair value hierarchy classifications. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. For the period ended March 31, 2024, there were derivative transfers between Level 2 and Level 1 for options and futures are priced using quoted marks. The Company does not have any financial instruments that were carried at NAV as a practical expedient.

NOTES TO FINANCIAL STATEMENTS

|                                                   |    | December 31, 2023 |                   |                  |                 |                   |
|---------------------------------------------------|----|-------------------|-------------------|------------------|-----------------|-------------------|
|                                                   |    |                   |                   |                  | Net Asset Value |                   |
|                                                   |    | Level 1           | Level 2           | Level 3          | (NAV)           | Total             |
| Financial assets:                                 |    |                   |                   |                  |                 |                   |
| Bonds:                                            |    |                   |                   |                  |                 |                   |
| Special revenue                                   | \$ | -                 | \$ 1,625,000      | \$ -             | \$ -            | \$ 1,625,000      |
| Industrial and miscellaneous                      |    | 65,619,796        | 106,530,638       | 172,798,693      | -               | 344,949,127       |
| Preferred stocks                                  |    | 23,636,537        | -                 | 63,220,969       | -               | 86,857,506        |
| Common stock - subsidiaries and affiliates        |    | 253,126,070       | -                 | 176,712,760      | -               | 429,838,830       |
| Common stock - unaffiliated                       |    | 665,751,670       | 172,640           | 957,222,113      | -               | 1,623,146,423     |
| Derivatives:                                      |    |                   |                   |                  |                 |                   |
| Interest rate swaps                               |    | -                 | 17,286,618,451    | -                | -               | 17,286,618,451    |
| Options                                           |    | 68,242,170        | 478,755,608       | -                | -               | 546,997,778       |
| Currency swaps                                    |    | -                 | 2,830,582,548     | -                | -               | 2,830,582,548     |
| Forward contracts                                 |    | -                 | 13,364,595        | -                | -               | 13,364,595        |
| Financial futures                                 |    | 56,233,659        | -                 | -                | -               | 56,233,659        |
| Separate account assets                           |    | 35,001,336,084    | 15,677,052,707    | 1,914,243,493    | -               | 52,592,632,284    |
| Total financial assets carried at fair value      |    |                   |                   |                  |                 |                   |
|                                                   | \$ | 36,133,945,986    | \$ 36,394,702,187 | \$ 3,284,198,028 | \$ -            | \$ 75,812,846,201 |
| Financial liabilities:                            |    |                   |                   |                  |                 |                   |
| Derivatives:                                      |    |                   |                   |                  |                 |                   |
| Interest rate swaps                               | \$ | -                 | \$ 11,922,119,773 | \$ -             | \$ -            | \$ 11,922,119,773 |
| Options                                           |    | 34,677,920        | -                 | -                | -               | 34,677,920        |
| Currency swaps                                    |    | -                 | 192,207,043       | -                | -               | 192,207,043       |
| Forward contracts                                 |    | -                 | 301,363,142       | -                | -               | 301,363,142       |
| Credit default swaps                              |    | -                 | 152,553,361       | -                | -               | 152,553,361       |
| Financial futures                                 |    | 28,907,894        | -                 | -                | -               | 28,907,894        |
| Total financial liabilities carried at fair value |    |                   |                   |                  |                 |                   |
|                                                   | \$ | 63,585,814        | \$ 12,568,243,319 | \$ -             | \$ -            | \$ 12,631,829,133 |

(2) The following presents changes in the Company's Level 3 financial instruments that are carried at fair value:

|                                            | Balance as of 01/01/2024 | Transfers <sup>(1)</sup> |                  | Gains (Losses) in Net Income | Gains (Losses) in Surplus | Purchases     | Issuances     | Sales           | Settlements     | Balance as of 03/31/2024 |
|--------------------------------------------|--------------------------|--------------------------|------------------|------------------------------|---------------------------|---------------|---------------|-----------------|-----------------|--------------------------|
|                                            |                          | In                       | Out              |                              |                           |               |               |                 |                 |                          |
| Financial assets:                          |                          |                          |                  |                              |                           |               |               |                 |                 |                          |
| Bonds:                                     |                          |                          |                  |                              |                           |               |               |                 |                 |                          |
| Industrial and miscellaneous               | \$ 172,798,693           | \$ (17,541,475)          | \$ -             | \$ (8,942,362)               | \$ (2,553,489)            | \$ 1,628,008  | \$ 188,549    | \$ -            | \$ (1,351,016)  | \$ 144,226,908           |
| Preferred stock                            | 63,220,969               | (5,930,608)              | -                | -                            | 363,457                   | 111,130       | -             | -               | -               | 57,764,948               |
| Common stock - subsidiaries and affiliates | 176,712,760              | 230,941,660              | (155,598,031)    | -                            | (103,058,563)             | -             | 4,969,436     | -               | -               | 153,967,262              |
| Common stock - unaffiliated                | 957,222,113              | 25,345,725               | -                | 10,070,508                   | (38,852,987)              | 21,687,367    | 14,061,096    | (12,171,141)    | (10,264,159)    | 967,098,522              |
| Derivatives:                               |                          |                          |                  |                              |                           |               |               |                 |                 |                          |
| Separate account assets                    | 1,914,243,493            | -                        | -                | (4,823,303)                  | -                         | 27,852,163    | -             | (49,561,690)    | (1,510,011)     | 1,886,200,652            |
| Total financial assets                     | \$ 3,284,198,028         | \$ 232,815,302           | \$ (155,598,031) | \$ (3,695,157)               | \$ (144,101,582)          | \$ 51,278,668 | \$ 19,219,081 | \$ (61,732,831) | \$ (13,125,186) | \$ 3,209,258,292         |

Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis. Industrial and miscellaneous bonds in other transfers are assets that are no longer carried at fair value.

|                                            | Balance as of 01/01/2023 | Transfers <sup>(1)</sup> |              | Gains (Losses) in Net Income | Gains (Losses) in Surplus | Purchases      | Issuances     | Sales            | Settlements     | Balance as of 03/31/2023 |
|--------------------------------------------|--------------------------|--------------------------|--------------|------------------------------|---------------------------|----------------|---------------|------------------|-----------------|--------------------------|
|                                            |                          | In                       | Out          |                              |                           |                |               |                  |                 |                          |
| Financial assets:                          |                          |                          |              |                              |                           |                |               |                  |                 |                          |
| Bonds:                                     |                          |                          |              |                              |                           |                |               |                  |                 |                          |
| Industrial and miscellaneous               | \$ 219,761,776           | \$ (56,000,000)          | \$ (121,103) | \$ (3,729,207)               | \$ (9,956,830)            | \$ 36,482,618  | \$ 1,347,806  | \$ (1,819,171)   | \$ (13,167,196) | \$ 172,798,693           |
| Preferred Stock                            | 47,089,392               | -                        | 2,054,843    | -                            | 10,906,421                | 3,170,313      | -             | -                | -               | 63,220,969               |
| Common stock - subsidiaries and affiliates | 349,974,519              | 41,989,788               | -            | 7,380,701                    | (216,078,636)             | 20,878,489     | 19,909,460    | (47,341,561)     | -               | 176,712,760              |
| Common stock - unaffiliated                | 970,144,486              | (2,951,710)              | (263,306)    | 23,691,674                   | (52,678,881)              | 60,314,806     | 25,557,065    | (28,418,953)     | (38,173,069)    | 957,222,113              |
| Separate account assets                    | 1,693,225,223            | -                        | -            | 271,216,596                  | -                         | 133,567,480    | -             | (181,768,565)    | (1,997,241)     | 1,914,243,493            |
| Total financial assets                     | \$ 3,280,195,396         | \$ (16,961,922)          | \$ 1,670,434 | \$ 298,559,764               | \$ (267,807,926)          | \$ 254,413,707 | \$ 46,814,331 | \$ (259,348,251) | \$ (53,337,506) | \$ 3,284,198,028         |

<sup>(1)</sup>Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis. The common stock unaffiliated assets were transferred from Level 2 to Level 3 due to a change in the observability of pricing inputs.

(3) The Company reviews the fair value hierarchy classifications at each reporting period. Overall, reclassifications between levels occur when there are changes in the observability of inputs and market activity used in the valuation of a financial asset or liability. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. Given the types of assets classified as Level 1 (primarily equity securities and mutual fund investments), transfers between Level 1 and Level 2 measurement categories are expected to be infrequent. Transfers into and out of Level 3 are summarized in the schedule of changes in Level 3 assets and liabilities.

(4) Valuation Techniques and Inputs

The Company determines the fair value of its investments using primarily the market approach or the income approach. The use of quoted prices for identical assets and matrix pricing or other similar techniques are examples of market approaches, while the use of discounted cash flow methodologies is an example of the income approach. The Company attempts to maximize the use of observable inputs and minimize the use of unobservable inputs in selecting whether the market or the



NOTES TO FINANCIAL STATEMENTS

income approach is used.

A description of the significant valuation techniques and inputs to the determination of estimated fair value for the more significant asset and liability classes measured at fair value on a recurring basis and categorized within Level 2 and Level 3 of the fair value hierarchy is as follows:

*Separate account assets* - These assets primarily include bonds (industrial and miscellaneous; U.S. government and agencies) and derivatives. Their fair values are determined as follows:

*Bonds (Industrial and miscellaneous)* - These securities are principally valued using the market or the income approaches. Level 2 valuations are based primarily on quoted prices in markets that are not active, broker quotes, matrix pricing or other similar techniques that use standard market observable inputs such as benchmark yields, spreads versus benchmark yields, new issuances, issuer ratings, duration, and trades of identical or comparable securities. Privately placed securities are valued using discounted cash flow models using standard market observable inputs, and inputs derived from, or corroborated by, market observable data including market yield curve, duration, call provisions, observable prices and spreads for similar publicly traded or privately traded issuances that incorporate the credit quality and industry sector of the issuer. This level also includes securities priced by independent pricing services that use observable inputs. Valuations based on matrix pricing or other similar techniques that utilize significant unobservable inputs or inputs that cannot be derived principally from, or corroborated by, observable market data, including adjustments for illiquidity, delta spread adjustments or spreads to reflect industry trends or specific credit-related issues are classified as Level 3. In addition, inputs including quoted prices for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 are classified as Level 3.

*Bonds (U.S. government and agencies)* - These securities are principally valued using the market approach. Level 2 valuations are based primarily on quoted prices in markets that are not active, or using matrix pricing or other similar techniques using standard market observable inputs such as the benchmark U.S. Treasury yield curve, the spreads versus the U.S. Treasury yield curve for the identical security and comparable securities that are actively traded.

*Derivative assets and liabilities* - These financial instruments are primarily valued using the market approach. The estimated fair value of derivatives is based primarily on quotations obtained from counterparties and independent sources, such as quoted market values received from brokers. These quotations are compared to internally derived prices and a price challenge is lodged with the counterparties and an independent source when a significant difference cannot be explained by appropriate adjustments to the internal model. When quoted market values are not reliable or available, the value is based upon an internal valuation process using market observable inputs that other market participants would use. Significant inputs to the valuation of derivative financial instruments include overnight index swaps and LIBOR basis curves, interest rate volatility, swap yield curve, currency spot rates, cross currency basis curves and dividend yields. Due to the observability of the significant inputs to these fair value measurements, they are classified as Level 2.

The use of different assumptions or valuation methodologies may have a material impact on the estimated fair value amounts. For the periods presented, there were no significant changes to the Company's valuation techniques.

- (5) Derivative assets and liabilities fair value disclosures on a gross basis are included in paragraph 1 above. Since there are no derivative assets or liabilities classified in Level 3, the reconciliation disclosures required under paragraphs 2 through 4 are not applicable.
- b. The Company provides additional fair value information in Note 21 "Other Items".



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

c. The following presents a summary of the carrying values and fair values of the Company's financial instruments:

| March 31, 2024                      |    |                 |                  |                |                  |                |       |             |   |
|-------------------------------------|----|-----------------|------------------|----------------|------------------|----------------|-------|-------------|---|
|                                     |    | Aggregate       | Admitted         |                |                  |                | Net   | Not         |   |
|                                     |    | Fair Value      | Assets           | Level 1        | Level 2          | Level 3        | Asset | Practicable |   |
|                                     |    |                 |                  |                |                  |                | Value | (Carrying   |   |
|                                     |    |                 |                  |                |                  |                | (NAV) | Value)      |   |
| Financial assets:                   |    |                 |                  |                |                  |                |       |             |   |
| Bonds:                              |    |                 |                  |                |                  |                |       |             |   |
| U. S. government and agencies       | \$ | 5,023,576,395   | \$ 5,489,565,385 | \$ -           | \$ 5,023,576,395 | \$ -           | \$ -  | \$ -        | - |
| All other governments               |    | 1,033,280,419   | 1,199,128,590    | -              | 1,033,280,419    | -              | -     | -           | - |
| States, territories and possessions |    | 198,921,127     | 206,597,194      | -              | 198,921,127      | -              | -     | -           | - |
| Political subdivisions              |    | 345,653,063     | 355,929,817      | -              | 345,653,063      | -              | -     | -           | - |
| Special revenue                     |    | 4,127,525,778   | 4,193,071,093    | -              | 4,081,645,409    | 45,880,369     | -     | -           | - |
| Industrial and miscellaneous        |    | 120,760,240,937 | 129,277,373,831  | 715,547,815    | 56,787,054,283   | 63,257,638,839 | -     | -           | - |
| Parent, subsidiaries and affiliates |    | 9,178,140,822   | 9,606,975,268    | -              | 1,413,302,913    | 7,764,837,909  | -     | -           | - |
| Preferred stocks                    |    | 596,924,443     | 568,669,053      | 211,425,666    | 7,604,577        | 377,894,200    | -     | -           | - |
| Common stocks - subsidiaries        |    |                 |                  |                |                  |                |       |             |   |
| and affiliates <sup>(1)</sup>       |    | 485,290,652     | 485,290,652      | 331,323,390    | -                | 153,967,262    | -     | -           | - |
| Common stocks - unaffiliated        |    | 1,791,355,957   | 1,791,355,957    | 724,162,483    | 100,094,952      | 967,098,522    | -     | -           | - |
| Mortgage loans - commercial         |    | 17,657,605,076  | 19,160,376,163   | -              | -                | 17,657,605,076 | -     | -           | - |
| Mortgage loans - residential        |    | 4,719,557,007   | 4,953,151,847    | -              | -                | 4,719,557,007  | -     | -           | - |
| Cash, cash equivalents and          |    |                 |                  |                |                  |                |       |             |   |
| short-term investments              |    | 7,406,268,239   | 7,406,268,239    | 774,663,901    | 6,631,604,338    | -              | -     | -           | - |
| Derivatives:                        |    |                 |                  |                |                  |                |       |             |   |
| Interest rate swaps                 |    | 13,540,617,923  | 19,130,426,918   | -              | 13,540,617,923   | -              | -     | -           | - |
| Options                             |    | 519,026,583     | 519,026,583      | 50,157,230     | 468,869,353      | -              | -     | -           | - |
| Currency swaps                      |    | 2,740,349,627   | 2,753,574,820    | -              | 2,740,349,627    | -              | -     | -           | - |
| Forward contracts                   |    | 73,355,784      | 73,355,785       | -              | 73,355,784       | -              | -     | -           | - |
| Credit default swaps                |    | 626,314         | 600,415          | -              | 626,314          | -              | -     | -           | - |
| Financial futures                   |    | 4,267,068       | 4,267,067        | 4,267,068      | -                | -              | -     | -           | - |
| Separate account assets             |    | 53,457,412,005  | 53,457,412,005   | 36,518,614,842 | 15,052,596,511   | 1,886,200,652  | -     | -           | - |
| Financial liabilities:              |    |                 |                  |                |                  |                |       |             |   |
| Repurchase agreements               |    | 3,464,474,378   | 3,464,474,378    | -              | 3,464,474,378    | -              | -     | -           | - |
| Commercial paper                    |    | 49,925,327      | 49,925,327       | -              | 49,925,327       | -              | -     | -           | - |
| Guaranteed interest contracts       |    | 16,298,813,477  | 17,024,934,467   | -              | -                | 16,298,813,477 | -     | -           | - |
| Group annuity contracts and         |    |                 |                  |                |                  |                |       |             |   |
| other deposits                      |    | 1,810,830,551   | 1,960,109,074    | -              | -                | 1,810,830,551  | -     | -           | - |
| Individual annuity contracts        |    | 27,133,276,789  | 26,516,432,504   | -              | -                | 27,133,276,789 | -     | -           | - |
| Supplementary contracts             |    | 927,387,534     | 926,531,958      | -              | -                | 927,387,534    | -     | -           | - |
| Derivatives:                        |    |                 |                  |                |                  |                |       |             |   |
| Interest rate swaps                 |    | 14,542,974,809  | 14,060,231,108   | -              | 14,542,974,809   | -              | -     | -           | - |
| Options                             |    | 28,269,860      | 28,269,860       | 28,269,860     | -                | -              | -     | -           | - |
| Currency swaps                      |    | 1,081,880,566   | 1,045,084,245    | -              | 1,081,880,566    | -              | -     | -           | - |
| Forward contracts                   |    | 9,798,979       | 9,669,206        | -              | 9,798,979        | -              | -     | -           | - |
| Credit default swaps                |    | 177,752,070     | 177,752,070      | -              | 177,752,070      | -              | -     | -           | - |
| Financial futures                   |    | 6,215,355       | 6,215,355        | 6,215,355      | -                | -              | -     | -           | - |

<sup>(1)</sup>Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of \$25,353,412,726.

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

| December 31, 2023                   |    |                 |                  |                |                  |                |       |             |   |
|-------------------------------------|----|-----------------|------------------|----------------|------------------|----------------|-------|-------------|---|
|                                     |    | Aggregate       | Admitted         |                |                  |                | Net   | Not         |   |
|                                     |    | Fair Value      | Assets           | Level 1        | Level 2          | Level 3        | Asset | Practicable |   |
|                                     |    |                 |                  |                |                  |                | Value | (Carrying   |   |
|                                     |    |                 |                  |                |                  |                | (NAV) | Value)      |   |
| Financial assets:                   |    |                 |                  |                |                  |                |       |             |   |
| Bonds:                              |    |                 |                  |                |                  |                |       |             |   |
| U. S. government and agencies       | \$ | 4,744,453,337   | \$ 5,059,507,417 | \$ -           | \$ 4,744,441,172 | \$ 12,165      | \$ -  | \$ -        | - |
| All other governments               |    | 1,092,169,095   | 1,242,122,978    | -              | 1,062,095,867    | 30,073,228     | -     | -           | - |
| States, territories and possessions |    | 228,520,706     | 230,671,453      | -              | 228,520,706      | -              | -     | -           | - |
| Political subdivisions              |    | 353,206,002     | 363,337,158      | -              | 353,206,002      | -              | -     | -           | - |
| Special revenue                     |    | 4,974,649,699   | 4,986,163,198    | -              | 4,937,786,020    | 36,863,680     | -     | -           | - |
| Industrial and miscellaneous        |    | 114,597,913,862 | 122,721,386,811  | 65,883,796     | 50,893,052,527   | 63,638,977,539 | -     | -           | - |
| Parent, subsidiaries and affiliates |    | 9,410,464,510   | 9,829,970,652    | -              | 1,406,366,586    | 8,004,097,924  | -     | -           | - |
| Preferred stocks                    |    | 469,567,523     | 446,025,402      | 96,000,000     | -                | 374,000,000    | -     | -           | - |
| Common stock - subsidiaries         |    |                 |                  |                |                  |                |       |             |   |
| and affiliates <sup>(1)</sup>       |    | 429,838,830     | 429,838,830      | 253,126,070    | -                | 115,109,209    | -     | -           | - |
| Common stock - unaffiliated         |    | 1,623,146,423   | 1,623,146,423    | 665,751,670    | 172,640          | 957,222,113    | -     | -           | - |
| Mortgage loans - commercial         |    | 17,884,805,403  | 19,299,089,634   | -              | -                | 17,884,805,403 | -     | -           | - |
| Mortgage loans - residential        |    | 4,449,107,050   | 4,721,559,120    | -              | -                | 4,449,107,050  | -     | -           | - |
| Cash, cash equivalents and          |    |                 |                  |                |                  |                |       |             |   |
| short-term investments              |    | 11,134,091,819  | 11,134,091,819   | 781,842,463    | 10,352,249,356   | -              | -     | -           | - |
| Derivatives:                        |    |                 |                  |                |                  |                |       |             |   |
| Interest rate swaps                 |    | 12,276,536,038  | 17,291,673,875   | -              | 12,276,536,038   | -              | -     | -           | - |
| Options                             |    | 546,997,778     | 546,997,779      | 68,242,170     | 478,755,608      | -              | -     | -           | - |
| Currency swaps                      |    | 2,831,026,739   | 2,830,989,026    | -              | 2,831,026,739    | -              | -     | -           | - |
| Forward contracts                   |    | 13,364,595      | 13,364,589       | -              | 13,364,595       | -              | -     | -           | - |
| Credit default swaps                |    | 828,281         | 508,760          | -              | 828,281          | -              | -     | -           | - |
| Financial futures                   |    | 56,233,659      | 56,233,659       | 56,233,659     | -                | -              | -     | -           | - |
| Separate account assets             |    | 52,592,632,278  | 52,592,632,278   | 35,002,336,084 | 15,677,052,707   | 1,914,243,493  | -     | -           | - |
| Financial liabilities:              |    |                 |                  |                |                  |                |       |             |   |
| Repurchase agreements               |    | 3,218,943,002   | 3,218,943,002    | -              | 3,218,943,002    | -              | -     | -           | - |
| Commercial paper                    |    | 49,925,247      | 49,925,247       | -              | 49,925,247       | -              | -     | -           | - |
| Guaranteed investment contracts     |    | 15,549,879,560  | 16,206,695,519   | -              | -                | 15,549,879,560 | -     | -           | - |
| Group annuity contracts             |    |                 |                  |                |                  |                |       |             |   |
| and other deposits                  |    | 1,841,126,406   | 2,052,598,709    | -              | -                | 1,841,126,406  | -     | -           | - |
| Individual annuity contracts        |    | 24,495,226,559  | 25,861,224,546   | -              | -                | 24,495,226,559 | -     | -           | - |
| Supplementary contracts             |    | 942,818,733     | 941,934,595      | -              | -                | 942,818,733    | -     | -           | - |
| Derivatives:                        |    |                 |                  |                |                  |                |       |             |   |
| Interest rate swaps                 |    | 12,289,377,893  | 11,922,119,773   | -              | 12,289,377,893   | -              | -     | -           | - |
| Options                             |    | 34,677,920      | 34,677,920       | 34,677,920     | -                | -              | -     | -           | - |
| Currency swaps                      |    | 1,309,337,434   | 1,294,378,119    | -              | 1,309,337,434    | -              | -     | -           | - |
| Forward contracts                   |    | 303,122,833     | 301,363,142      | -              | 303,122,833      | -              | -     | -           | - |
| Credit default swaps                |    | 152,317,303     | 152,684,010      | -              | 152,317,303      | -              | -     | -           | - |
| Financial futures                   |    | 28,907,894      | 28,907,894       | 28,907,894     | -                | -              | -     | -           | - |

<sup>(1)</sup>Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had statutory carrying values of \$24,157,532,067.

d. As of March 31, 2024 and December 31, 2023, the Company had no investments where it was not practicable to estimate fair value.

**Note 21 – Other Items**

- a. Unusual or infrequent items - No change
- b. Troubled debt restructuring - No change
- c. Other disclosures and unusual items:

**Business risks**

The Company operates in a business environment subject to various risks and uncertainties. The principal risks include insurance and underwriting risks, investment and interest rate risks, currency exchange risk and credit risk. The combined impact of these risks could have a material, adverse effect on the Company's financial statements or result in operating losses in future periods. The Company employs the use of reinsurance, portfolio diversification, asset/liability management processes and other risk management techniques to mitigate the impact of these risks. This condensed risks and uncertainties disclosure should be read in conjunction with the disclosure in the Company's 2023 Annual Statement.

**Insurance and underwriting risks**

The Company prices its products based on estimated benefit payments reflecting assumptions with respect to mortality, morbidity, longevity, persistency, interest rates and other factors. If actual policy experience emerges that is significantly and adversely different from assumptions used in product pricing, the effect could be material to the profitability of the Company. For participating whole life products, the Company's dividends to policyholders primarily reflect the difference between actual investment, mortality, expense and persistency experience and the experience embedded in the whole life premiums and guaranteed elements. The Company also reinsures certain life insurance and other long-term care insurance policies to mitigate the impact of its underwriting risk.

NOTES TO FINANCIAL STATEMENTS

Investment and interest rate risks

The fair value, cash flows and earnings of investments can be influenced by a variety of factors including changes in interest rates, credit spreads, equity markets, portfolio asset allocation and general economic conditions. The Company employs a rigorous asset/liability management process to help mitigate the economic impacts of various investment risks, in particular interest rate risk. By effectively matching the market sensitivity of assets with the liabilities they support, the impact of interest rate changes is addressed, on an economic basis, as the change in the value of the asset is offset by a corresponding change in the value of the supported liability. The Company uses derivatives, such as interest rate swaps and swaptions, as well as synthetic assets to reduce interest rate and duration imbalances determined in asset/liability analyses.

The levels of U.S. interest rates are influenced by U.S. monetary policies and by the relative attractiveness of U.S. markets to investors versus other global markets. As interest rates increase, certain debt securities may experience amortization or prepayment speeds that are slower than those assumed at purchase, impacting the expected maturity of these securities and the ability to reinvest the proceeds at the higher yields. Rising interest rates may also result in a decrease in the fair value of the investment portfolio. As interest rates decline, certain debt securities may experience accelerated amortization and prepayment speeds than what was assumed at purchase. During such periods, the Company is at risk of lower net investment income as it may not be able to reinvest the proceeds at comparable yields. Declining interest rates may also increase the fair value of the investment portfolio.

Interest rates also have an impact on the Company's products with guaranteed minimum payouts and on interest credited to account holders. As interest rates decrease, investment spreads may contract as crediting rates approach minimum guarantees, resulting in an increased liability.

In periods of increasing interest rates, policy loans, surrenders and withdrawals may increase as policyholders seek investments with higher perceived returns. This could result in cash outflows requiring the Company to sell invested assets at a time when the prices of those assets are adversely affected by the increase in market interest rates, which could cause the Company to realize investment losses.

Currency exchange risk

The Company has currency risk due to its non-U.S. dollar denominated investments and medium-term notes along with its indirect international operations. The Company mitigates a portion of its currency risk through the use of cross-currency swaps and forward contracts. Cross-currency swaps are used to minimize currency risk for certain non-U.S. dollar assets and liabilities through a pre-specified exchange of interest and principal. Forward contracts are used to hedge movements in exchange rates.

Credit and other market risks

The Company manages its investments to limit credit and other market risks by diversifying its portfolio among various security types and industry sectors as well as purchasing credit default swaps to transfer some of the risk.

Stressed conditions, volatility and disruptions in global capital markets or in particular markets or financial asset classes can have an adverse effect on the Company, in part because the Company has a large investment portfolio and assets supporting the Company's insurance liabilities are sensitive to changing market factors. Global market factors, including interest rates, credit spread, equity prices, real estate markets, foreign currency exchange rates, consumer spending, business investment, government spending, the volatility and strength of the capital markets, deflation and inflation, all affect the business and economic environment and, ultimately, the profitability of the Company's business. Disruptions in one market or asset class can also spread to other markets or asset classes. Upheavals in the financial markets can also affect the Company's business through their effects on general levels of economic activity, employment and customer behavior.

Asset-based fees calculated as a percentage of the separate account assets are a source of revenue to the Company. Gains and losses in the investment markets may result in corresponding increases and decreases in the Company's separate account assets and related revenue.

Political Uncertainties

Political events, domestically or internationally, may directly or indirectly trigger or exacerbate risks related to product offerings, profitability, or any of the risk factors described above. Whether those underlying risk factors are driven by geopolitics or not, the Company's dynamic approach to managing risks enables management to identify risks, internally and externally, develop mitigation plans, and respond to risks in an attempt to proactively reduce the potential impact of each underlying risk factor on the Company.

- d. Business interruption insurance recoveries - No change
- e. State transferrable tax credits - No change
- f. Subprime mortgage related risk exposure:
  - (1) No change
  - (2) No change

NOTES TO FINANCIAL STATEMENTS

(3) Direct exposure through other investments:

| Alt-A:                                    | Three Months Ended March 31, 2024 |                   |                |            |
|-------------------------------------------|-----------------------------------|-------------------|----------------|------------|
|                                           | Actual<br>Cost                    | Carrying<br>Value | Fair<br>Value  | OTTI       |
| a. Residential mortgage-backed securities | \$ 128,032,538                    | \$ 150,013,049    | \$ 155,269,717 | \$ 229,175 |
| b. Commercial mortgage-backed securities  | -                                 | -                 | -              | -          |
| c. Collateralized debt obligations        | -                                 | -                 | -              | -          |
| d. Structured securities                  | -                                 | -                 | -              | -          |
| e. Equity investments in SCAs *           | \$ 5,580,984                      | \$ 6,937,024      | \$ 6,892,823   | \$ 10,046  |
| f. Other assets                           | -                                 | -                 | -              | -          |
| g. Total                                  | \$ 133,613,522                    | \$ 156,950,073    | \$ 162,162,540 | \$ 239,221 |

\*The Company's SCA, C.M. Life, has investments in Alt-A and subprime mortgages, as does C.M. Life's SCA, MML Bay State. These investments comprise less than 1% of the Company's invested assets.

| Alt-A:                                    | Year Ended December 31, 2023 |                   |                |              |
|-------------------------------------------|------------------------------|-------------------|----------------|--------------|
|                                           | Actual<br>Cost               | Carrying<br>Value | Fair<br>Value  | OTTI         |
| a. Residential mortgage-backed securities | \$ 124,685,493               | \$ 165,493,538    | \$ 153,262,325 | \$ 2,050,194 |
| b. Commercial mortgage-backed securities  | -                            | -                 | -              | -            |
| c. Collateralized debt obligations        | -                            | -                 | -              | -            |
| d. Structured securities                  | -                            | -                 | -              | -            |
| e. Equity investments in SCAs *           | 5,758,531                    | 8,079,500         | 7,126,314      | 100,658      |
| f. Other assets                           | -                            | -                 | -              | -            |
| g. Total                                  | \$ 130,444,024               | 173,573,038       | 160,388,639    | 2,150,852    |

\*The Company's SCA, C.M. Life, has investments in Alt-A and subprime mortgages, as does C.M. Life's SCA, MML Bay State. These investments comprise less than 1% of the Company's invested assets.

(4) The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

- g. Retained asset accounts - No change
- h. Insurance-linked securities – No change
- i. As of March 31, 2024, the Company had \$1,088,768,343 of net negative (disallowed) IMR in aggregate and in the general account.
- As of March 31, 2024, the Company had \$1,088,768,343 of negative IMR admitted in the general account.
- As of March 31, 2024, the calculated adjusted general capital and surplus was \$25,526,306,014.
- As of March 31, 2024, the percentage of adjusted general capital and surplus for which the admitted disallowed IMR represents was 4%.

The following represents allocated gains (losses) previously deferred to the IMR from derivatives:

|                                                        | March 31, 2024   |
|--------------------------------------------------------|------------------|
| Realized capital gains                                 | \$ 2,840,824,993 |
| Realized capital losses                                | (3,785,755,322)  |
| Total allocated gains (losses) to IMR from derivatives | \$ (944,930,329) |

When the Company sells bonds and recognizes losses due to interest-rate related factors, and the realized losses are transferred to the IMR, the sales proceeds are generally used for reinvestment as governed by prudent asset liability management (ALM) policies and procedures. Such sales of bonds are intermittently used to meet liquidity needs and managed within the ALM framework.

IMR losses for fixed income related derivatives were in accordance with documented risk management procedures, as well as the Company's derivative use plans, and reflect the same historical treatment of derivative gains reversed to IMR and amortized rather than immediately recognized as realized gain upon termination.

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through May 13, 2024, the date the financial statements were available to be issued to state regulators and subsequently on the Company's website. No events have occurred subsequent to the date of the financial statements, except for:

On April 9, 2024, MassMutual issued a \$1.2 billion funding agreement of which \$850 million has a 5.10% fixed rate and a 3-year maturity and \$350 million has a floating rate based on the Secured Overnight Financing Rate plus the spread and a 3-year maturity.

On April 24, 2024, the Company announced it became a minority equity owner in ATLAS SP Partners (ATLAS) and a capital partner to the ATLAS platform. As part of the multi-billion-dollar commitment, the Company also agreed to invest \$500 million in Apollo's Asset Backed Finance, which is scheduled to be finalized in May 2024.

NOTES TO FINANCIAL STATEMENTS

**Note 23 – Reinsurance** - No change

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

a – d. No change

e. The Company does not write any accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions.

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

There was no increase to reserves in 2024 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which considered corrections of prior year errors.

**Note 26 – Intercompany Pooling Arrangements** - No change

**Note 27 – Structured Settlements** - No change

**Note 28 – Health Care Receivables** - No change

**Note 29 – Participating Policies** - No change

**Note 30 – Premium Deficiency Reserves** - No change

**Note 31 – Reserves for Life Contracts and Annuity Contracts** - No change

**Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics** - No change

**Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics** - No change

**Note 34 – Premium and Annuity Considerations Deferred and Uncollected** - No change

**Note 35 – Separate Accounts** - No change

**Note 36 – Loss/Claim Adjustment Expenses** - No change

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life 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 [ X ]
- 1.2

If yes, has the report been filed with the domiciliary state? .....

Yes [ ] No [ ]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes [ ] No [ X ]
- 2.2

If yes, date of change: .....
- 3.1

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 [ X ] No [ ]
- 3.2

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

Yes [ ] No [ X ]
- 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 [ X ]
- 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. ....
- 4.1

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

Yes [ ] No [ X ]
- 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 [ X ] N/A [ ]
- 6.1

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

12/31/2019
- 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. ....

12/31/2019
- 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). ....

06/25/2021
- 6.4

By what department or departments?  
Commonwealth of Massachusetts Division 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 [ X ]
- 6.6

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

Yes [ X ] 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 [ X ]
- 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 [ X ]
- 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 [ X ] No [ ]
- 8.4

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

| 1                                             | 2                      | 3   | 4      | 5    | 6      |
|-----------------------------------------------|------------------------|-----|--------|------|--------|
| Affiliate Name                                | Location (City, State) | FRB | OCC    | FDIC | SEC    |
| Barings LLC .....                             | Charlotte, NC .....    |     |        |      | YES... |
| Baring International Investment Limited ..... | London, UK .....       |     |        |      | YES... |
| Barings Securities LLC .....                  | Charlotte, NC .....    |     |        |      | YES... |
| MML Distributors, LLC .....                   | Springfield, MA .....  |     |        |      | YES... |
| MML Investment Advisers, LLC .....            | Springfield, MA .....  |     |        |      | YES... |
| MML Investors Services, LLC .....             | Springfield, MA .....  |     |        |      | YES... |
| MML Strategic Distributors, LLC .....         | Springfield, MA .....  |     |        |      | YES... |
| The MassMutual Trust Company, OCC .....       | Windsor, CT .....      |     | YES... |      |        |
| Flourish Financial, LLC .....                 | New York, NY .....     |     |        |      | YES... |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life 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: .....\$ .....

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 [ X ] No [ ]
- 11.2

If yes, give full and complete information relating thereto:  
Repurchase agreements, Letter stock or securities restricted as to sale - excluding FHLB Capital Stock, FHLB Capital Stock, On deposit with states, pledged as collateral - excluding collateral pledged to an FHLB and Pledged as collateral to FHLB - including assets backing funding agreements. ....
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....

\$ .....4,686,725,491
13.

Amount of real estate and mortgages held in short-term investments: .....

\$ .....
- 14.1

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

Yes [ X ] No [ ]
- 14.2

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 |
| 14.21 Bonds .....                                                                                   | \$ .....9,826,793,733                             | \$ .....9,603,784,765                              |
| 14.22 Preferred Stock .....                                                                         | \$ .....                                          | \$ .....                                           |
| 14.23 Common Stock .....                                                                            | \$ .....25,089,291,906                            | \$ .....25,949,868,440                             |
| 14.24 Short-Term Investments .....                                                                  | \$ .....                                          | \$ .....                                           |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$ .....                                          | \$ .....                                           |
| 14.26 All Other .....                                                                               | \$ .....6,128,419,163                             | \$ .....6,297,691,603                              |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....41,044,504,802                            | \$ .....41,851,344,808                             |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....                                          | \$ .....                                           |

15.1

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

Yes [ X ] No [ ]

15.2

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

16.

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

16.1

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

\$ .....

16.2

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

\$ .....

16.3

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

\$ .....
- 8.1

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

GENERAL INTERROGATORIES

17. 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 [ ]
- 17.1 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                                                          |
|------------------------------------|---------------------------------------------------------------------------------|
| Citibank, N.A. ....                | 333 West 34th Street, New York, NY 10001 .....                                  |
| State Street Global Services ..... | 801 Pennsylvania Avenue, Kansas City, MO 64105 .....                            |
| Citibank, N.A. ....                | 2 Park Street Sydney, NSW 2000 .....                                            |
| Citibank, N.A. ....                | London Canada SQ Service CTR Citigroup CTR 25 Canada Sq London E14 5LB UK ..... |

- 17.2 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) |
|--------------|------------------|------------------------------|
|              |                  |                              |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

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

- 17.5 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. 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 |
|--------------------------------------------------|------------------|
| 20 Gates Management, LLC .....                   | U.....           |
| Angelo, Gordon & Co., L.P. ....                  | U.....           |
| Apollo Capital Management, L.P. ....             | U.....           |
| Apollo Insurance Solutions Group LP .....        | U.....           |
| Ares Management LLC .....                        | U.....           |
| Barings LLC .....                                | A.....           |
| Carlyle Aviation Group Capital Markets LLC ..... | U.....           |
| Centerbridge Martello Advisors, LLC .....        | U.....           |
| Fractal Investments LLC .....                    | U.....           |
| Franklin Advisers, Inc. ....                     | U.....           |
| Great-West Capital Management LLC .....          | U.....           |
| IFM Investors Pty Ltd .....                      | U.....           |
| Invesco Investment Management Company .....      | U.....           |
| Jefferies Finance LLC .....                      | A.....           |
| Pacific Investment Management Company LLC .....  | U.....           |
| Western Asset Management Company .....           | U.....           |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, 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 [ ] No [ X ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1                                         | 2                                                | 3                             | 4               | 5                                                    |
|-------------------------------------------|--------------------------------------------------|-------------------------------|-----------------|------------------------------------------------------|
| Central Registration<br>Depository Number | Name of Firm or Individual                       | Legal Entity Identifier (LEI) | Registered With | Investment<br>Management<br>Agreement<br>(IMA) Filed |
| 155480 .....                              | 20 Gates Management, LLC .....                   | 549300P9T431XY751068 .....    | SEC .....       | NO.....                                              |
| 131940 .....                              | Angelo, Gordon & Co., L.P. ....                  | XXJ808RONB9FETFPCEB63 .....   | SEC .....       | NO.....                                              |
| 143161 .....                              | Apollo Capital Management, L.P. ....             | 549300C43L0TF7UALB02 .....    | SEC .....       | NO.....                                              |
| 143161 .....                              | Apollo Insurance Solutions Group LP .....        | 549300C43L0TF7UALB02 .....    | SEC .....       | NO.....                                              |
| 130074 .....                              | Ares Management LLC .....                        | 549300JA9GMPFTSVQQ05 .....    | SEC .....       | NO.....                                              |
| 106006 .....                              | Barings LLC .....                                | 549300G36F1E2S4MQM37 .....    | SEC .....       | DS.....                                              |
| 168456 .....                              | Carlyle Aviation Group Capital Markets LLC ..... | 54930010815L9BP7IG93 .....    | SEC .....       | NO.....                                              |
| 311767 .....                              | Fractal Investments LLC .....                    | 984500D14JFD006CBC96 .....    | SEC .....       | NO.....                                              |
| 104517 .....                              | Franklin Advisers, Inc. ....                     | B1CG1NRZIDDJ0DQEXB52 .....    | SEC .....       | NO.....                                              |
| 84-1444062 .....                          | Great-West Capital Management LLC .....          | 549300S3EPOXVXYMD485 .....    | SEC .....       | NO.....                                              |
| 162754 .....                              | IFM Investors Pty Ltd .....                      | 5493002BVK0Q17KI7H93 .....    | SEC .....       | NO.....                                              |
| 110363 .....                              | Invesco Investment Management Company .....      | 037NHJVF7S22110N0U83 .....    | SEC .....       | NO.....                                              |
| 162264 .....                              | Jefferies Finance LLC .....                      | 549300SKVB18YSSIDT75 .....    | SEC .....       | NO.....                                              |
| 104559 .....                              | Pacific Investment Management Company LLC .....  | 549300KGPYQZGMYYN38 .....     | SEC .....       | NO.....                                              |
| 801-8162 .....                            | Western Asset Management Company .....           | 549300C5A561UXUICN46 .....    | SEC .....       | NO.....                                              |
| 157359 .....                              | Centerbridge Martello Advisors, LLC .....        | 549300F5X7LPP05D3544 .....    | SEC .....       | NO.....                                              |



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

18.1

Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .....

Yes [ ☐ ] No [ ☒ ]

18.2

If no, list exceptions:  
At 3/31/2024, 146 issues for 117 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation.  
Exceptions totaled \$585,605,589.90 or 0.33% of all assets. ....

19.

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 [ ☐ ]

20.

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

Yes [ ☐ ] No [ ☒ ]

21.

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 [ ☒ ]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

4,953,853,281

1.13

Commercial Mortgages

\$

19,017,866,475

1.14

Total Mortgages in Good Standing

\$

23,971,719,756

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

141,808,254

1.44

Total Mortgages in Process of Foreclosure

\$

141,808,254

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

24,113,528,010

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

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

Yes

[ X ]

No

[ ]

4.1

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

[ ]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[ ]

No

[ ]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

| Date | Outstanding Lien Amount |
|------|-------------------------|
|      |                         |

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1                       | 2            | 3                 | 4                 | 5                           | 6                                  | 7                            | 8                 | 9                                                 | 10                                                       |
|-------------------------|--------------|-------------------|-------------------|-----------------------------|------------------------------------|------------------------------|-------------------|---------------------------------------------------|----------------------------------------------------------|
| NAIC<br>Company<br>Code | ID<br>Number | Effective<br>Date | Name of Reinsurer | Domiciliary<br>Jurisdiction | Type of<br>Reinsurance<br>Contract | Type of<br>Business<br>Ceded | Type of Reinsurer | Certified<br>Reinsurer<br>Rating<br>(1 through 6) | Effective<br>Date of<br>Certified<br>Reinsurer<br>Rating |
|                         |              |                   |                   |                             |                                    |                              |                   |                                                   |                                                          |

NONE

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

| States, Etc.         |                                                                                              |     | 1   | Direct Business Only            |                                |                                                                                                         |                              |                                      |                                |
|----------------------|----------------------------------------------------------------------------------------------|-----|-----|---------------------------------|--------------------------------|---------------------------------------------------------------------------------------------------------|------------------------------|--------------------------------------|--------------------------------|
|                      |                                                                                              |     |     | Life Contracts                  |                                | 4<br>Accident and<br>Health Insurance<br>Premiums,<br>Including Policy,<br>Membership<br>and Other Fees | 5<br>Other<br>Considerations | 6<br>Total<br>Columns<br>2 Through 5 | 7<br>Deposit-Type<br>Contracts |
|                      |                                                                                              |     |     | 2<br>Life Insurance<br>Premiums | 3<br>Annuity<br>Considerations |                                                                                                         |                              |                                      |                                |
| Active Status (a)    |                                                                                              |     |     |                                 |                                |                                                                                                         |                              |                                      |                                |
| 1.                   | Alabama .....                                                                                | AL  | L   | 10,384,461                      | 14,832,992                     | 1,942,704                                                                                               | 8,217,434                    | 35,377,591                           | 6,078,323                      |
| 2.                   | Alaska .....                                                                                 | AK  | L   | 773,295                         | 1,373,273                      | 138,768                                                                                                 | 204,504                      | 2,489,840                            | 9,451,479                      |
| 3.                   | Arizona .....                                                                                | AZ  | L   | 28,044,265                      | 108,888,143                    | 2,952,884                                                                                               | 612,882                      | 140,498,174                          | 6,017,975                      |
| 4.                   | Arkansas .....                                                                               | AR  | L   | 6,192,868                       | 7,583,049                      | 741,920                                                                                                 | 7,557,296                    | 22,075,133                           | 2,538,109                      |
| 5.                   | California .....                                                                             | CA  | L   | 215,540,127                     | 180,990,627                    | 16,751,605                                                                                              | 181,792,622                  | 595,074,981                          | 65,127,492                     |
| 6.                   | Colorado .....                                                                               | CO  | L   | 32,646,449                      | 55,840,220                     | 2,976,051                                                                                               | 4,253,955                    | 95,716,675                           | 2,982,699                      |
| 7.                   | Connecticut .....                                                                            | CT  | L   | 55,473,598                      | 34,143,395                     | 4,377,479                                                                                               | 38,568,968                   | 132,563,440                          | 3,829,663                      |
| 8.                   | Delaware .....                                                                               | DE  | L   | 12,033,235                      | 7,854,256                      | 527,954                                                                                                 | 5,458,319                    | 25,873,764                           | 951,596,244                    |
| 9.                   | District of Columbia .....                                                                   | DC  | L   | 6,176,498                       | 1,923,785                      | 942,623                                                                                                 | 3,379,816                    | 12,422,722                           | 2,064,728                      |
| 10.                  | Florida .....                                                                                | FL  | L   | 147,910,696                     | 121,014,522                    | 10,142,410                                                                                              | 31,420,069                   | 310,487,697                          | 42,765,571                     |
| 11.                  | Georgia .....                                                                                | GA  | L   | 60,434,317                      | 74,708,916                     | 6,174,907                                                                                               | 14,962,657                   | 156,280,797                          | 10,355,996                     |
| 12.                  | Hawaii .....                                                                                 | HI  | L   | 6,041,819                       | 2,965,307                      | 773,539                                                                                                 | 1,209,951                    | 10,990,616                           | 880,562                        |
| 13.                  | Idaho .....                                                                                  | ID  | L   | 8,098,433                       | 7,755,388                      | 596,292                                                                                                 | 2,071,029                    | 18,521,142                           | 1,297,832                      |
| 14.                  | Illinois .....                                                                               | IL  | L   | 73,427,944                      | 47,054,513                     | 6,028,429                                                                                               | 62,675,421                   | 189,186,307                          | 28,325,470                     |
| 15.                  | Indiana .....                                                                                | IN  | L   | 27,253,563                      | 22,293,845                     | 2,386,174                                                                                               | 8,926,344                    | 60,859,926                           | 10,549,918                     |
| 16.                  | Iowa .....                                                                                   | IA  | L   | 11,648,905                      | 9,747,806                      | 994,747                                                                                                 | 5,780,927                    | 28,172,385                           | 7,329,874                      |
| 17.                  | Kansas .....                                                                                 | KS  | L   | 17,293,892                      | 9,529,104                      | 1,312,068                                                                                               | 5,458,386                    | 33,593,450                           | 954,437                        |
| 18.                  | Kentucky .....                                                                               | KY  | L   | 8,412,485                       | 15,500,317                     | 1,378,219                                                                                               | 1,681,828                    | 26,972,849                           | 2,807,161                      |
| 19.                  | Louisiana .....                                                                              | LA  | L   | 12,978,515                      | 23,259,422                     | 1,748,597                                                                                               | 575,185                      | 38,561,719                           | 6,120,055                      |
| 20.                  | Maine .....                                                                                  | ME  | L   | 3,916,515                       | 8,586,963                      | 639,227                                                                                                 | 1,209,029                    | 14,351,734                           | (108,801)                      |
| 21.                  | Maryland .....                                                                               | MD  | L   | 36,970,702                      | 23,078,561                     | 6,452,019                                                                                               | 18,349,392                   | 84,850,674                           | 5,522,757                      |
| 22.                  | Massachusetts .....                                                                          | MA  | L   | 66,477,656                      | 70,342,309                     | 7,718,515                                                                                               | 257,631,111                  | 402,169,591                          | 15,300,120                     |
| 23.                  | Michigan .....                                                                               | MI  | L   | 34,208,273                      | 58,215,008                     | 3,491,861                                                                                               | 29,070,842                   | 124,985,984                          | 14,452,629                     |
| 24.                  | Minnesota .....                                                                              | MN  | L   | 18,996,424                      | 24,875,351                     | 2,270,437                                                                                               | 20,852,557                   | 66,994,769                           | 5,841,127                      |
| 25.                  | Mississippi .....                                                                            | MS  | L   | 11,702,633                      | 8,170,006                      | 2,347,671                                                                                               | 353,800                      | 22,574,110                           | 2,231,369                      |
| 26.                  | Missouri .....                                                                               | MO  | L   | 18,383,401                      | 18,584,108                     | 2,556,621                                                                                               | 10,553,997                   | 50,078,127                           | 11,808,784                     |
| 27.                  | Montana .....                                                                                | MT  | L   | 3,600,449                       | 8,358,738                      | 521,288                                                                                                 | 54,224                       | 12,534,699                           | 1,294,306                      |
| 28.                  | Nebraska .....                                                                               | NE  | L   | 8,259,978                       | 2,833,805                      | 1,484,002                                                                                               | 4,536,090                    | 17,113,875                           | 1,779,101                      |
| 29.                  | Nevada .....                                                                                 | NV  | L   | 13,013,931                      | 15,254,492                     | 948,081                                                                                                 | 3,248,751                    | 32,465,255                           | 1,878,819                      |
| 30.                  | New Hampshire .....                                                                          | NH  | L   | 9,564,122                       | 24,487,874                     | 1,086,862                                                                                               | 3,018,320                    | 38,157,178                           | 1,894,521                      |
| 31.                  | New Jersey .....                                                                             | NJ  | L   | 130,881,144                     | 58,490,620                     | 8,788,629                                                                                               | 44,038,127                   | 242,198,520                          | 22,732,704                     |
| 32.                  | New Mexico .....                                                                             | NM  | L   | 6,652,518                       | 8,764,118                      | 696,106                                                                                                 | 37,501                       | 16,150,243                           | 753,347                        |
| 33.                  | New York .....                                                                               | NY  | L   | 398,177,088                     | 328,125,403                    | 20,181,252                                                                                              | 73,509,671                   | 819,993,414                          | 38,758,806                     |
| 34.                  | North Carolina .....                                                                         | NC  | L   | 45,444,060                      | 53,371,537                     | 7,507,305                                                                                               | 3,909,434                    | 110,232,336                          | 19,507,736                     |
| 35.                  | North Dakota .....                                                                           | ND  | L   | 2,903,594                       | 2,462,297                      | 210,531                                                                                                 | 67,332                       | 5,643,754                            | 1,795,558                      |
| 36.                  | Ohio .....                                                                                   | OH  | L   | 35,480,121                      | 84,869,292                     | 4,322,212                                                                                               | 25,589,559                   | 150,261,184                          | 29,608,043                     |
| 37.                  | Oklahoma .....                                                                               | OK  | L   | 20,358,869                      | 8,635,911                      | 2,087,179                                                                                               | 7,443,472                    | 38,525,431                           | 3,848,051                      |
| 38.                  | Oregon .....                                                                                 | OR  | L   | 9,405,661                       | 20,715,884                     | 1,421,240                                                                                               | 7,831,485                    | 39,374,270                           | 3,705,810                      |
| 39.                  | Pennsylvania .....                                                                           | PA  | L   | 91,423,879                      | 128,535,256                    | 9,960,303                                                                                               | 30,537,242                   | 260,456,680                          | 3,587,757                      |
| 40.                  | Rhode Island .....                                                                           | RI  | L   | 5,479,123                       | 6,265,947                      | 763,679                                                                                                 | 3,471,909                    | 15,980,658                           | 521,709                        |
| 41.                  | South Carolina .....                                                                         | SC  | L   | 25,521,127                      | 18,882,395                     | 4,022,458                                                                                               | 3,886,740                    | 52,312,720                           | 16,182,700                     |
| 42.                  | South Dakota .....                                                                           | SD  | L   | 2,406,803                       | 2,640,908                      | 174,532                                                                                                 | 82,239                       | 5,304,482                            | 1,187,196                      |
| 43.                  | Tennessee .....                                                                              | TN  | L   | 40,204,385                      | 30,273,551                     | 4,901,373                                                                                               | 12,601,284                   | 87,980,593                           | 11,510,968                     |
| 44.                  | Texas .....                                                                                  | TX  | L   | 119,473,253                     | 113,844,593                    | 12,263,974                                                                                              | 190,001,719                  | 435,583,539                          | 36,719,770                     |
| 45.                  | Utah .....                                                                                   | UT  | L   | 18,946,551                      | 7,395,314                      | 988,235                                                                                                 | 821,099                      | 28,151,199                           | 4,580,656                      |
| 46.                  | Vermont .....                                                                                | VT  | L   | 7,685,908                       | 8,721,145                      | 408,766                                                                                                 | 2,285,173                    | 19,100,992                           | 583,521                        |
| 47.                  | Virginia .....                                                                               | VA  | L   | 52,180,253                      | 45,449,503                     | 7,722,764                                                                                               | 19,514,353                   | 124,866,873                          | 13,435,608                     |
| 48.                  | Washington .....                                                                             | WA  | L   | 21,744,406                      | 29,179,178                     | 3,020,411                                                                                               | 8,832,147                    | 62,776,142                           | 4,217,007                      |
| 49.                  | West Virginia .....                                                                          | WV  | L   | 3,034,371                       | 6,510,372                      | 392,654                                                                                                 | 2,727,502                    | 12,664,899                           | 6,508,876                      |
| 50.                  | Wisconsin .....                                                                              | WI  | L   | 14,200,640                      | 16,638,759                     | 1,731,602                                                                                               | 6,811,330                    | 39,382,331                           | 2,940,592                      |
| 51.                  | Wyoming .....                                                                                | WY  | L   | 2,974,071                       | 5,654,073                      | 159,267                                                                                                 | 18,239                       | 8,805,650                            | 337,887                        |
| 52.                  | American Samoa .....                                                                         | AS  | N   |                                 |                                |                                                                                                         |                              |                                      |                                |
| 53.                  | Guam .....                                                                                   | GU  | N   | 393                             |                                | 3,749                                                                                                   |                              | 4,142                                |                                |
| 54.                  | Puerto Rico .....                                                                            | PR  | L   | 20,232,738                      | 3,234,035                      | 2,501,115                                                                                               | 1,002,799                    | 26,970,687                           | 55,197                         |
| 55.                  | U.S. Virgin Islands .....                                                                    | VI  | N   | 14,632                          |                                | (46,820)                                                                                                |                              | (32,188)                             |                                |
| 56.                  | Northern Mariana Islands .....                                                               | MP  | N   |                                 |                                |                                                                                                         |                              |                                      |                                |
| 57.                  | Canada .....                                                                                 | CAN | N   | 810,061                         | 96,634                         | 13,789                                                                                                  |                              | 920,484                              |                                |
| 58.                  | Aggregate Other Aliens .....                                                                 | OT  | XXX | 4,804,492                       | 64,150                         | 134,417                                                                                                 | 27,848,700                   | 32,851,759                           | 50,954                         |
| 59.                  | Subtotal .....                                                                               | XXX |     | 2,046,299,590                   | 1,998,866,970                  | 186,734,676                                                                                             | 1,206,554,762                | 5,438,455,998                        | 1,446,098,776                  |
| 90.                  | Reporting entity contributions for employee benefits plans .....                             | XXX |     |                                 |                                |                                                                                                         |                              |                                      |                                |
| 91.                  | Dividends or refunds applied to purchase paid-up additions and annuities .....               | XXX |     | 404,068,338                     | 178,072                        |                                                                                                         |                              | 404,246,410                          |                                |
| 92.                  | Dividends or refunds applied to shorten endowment or premium paying period .....             | XXX |     |                                 |                                |                                                                                                         |                              |                                      |                                |
| 93.                  | Premium or annuity considerations waived under disability or other contract provisions ..... | XXX |     | 7,170,611                       |                                | 2,782,359                                                                                               |                              | 9,952,970                            |                                |
| 94.                  | Aggregate or other amounts not allocable by State .....                                      | XXX |     | 93,377,169                      |                                |                                                                                                         |                              | 93,377,169                           |                                |
| 95.                  | Totals (Direct Business) .....                                                               | XXX |     | 2,550,915,708                   | 1,999,045,042                  | 189,517,035                                                                                             | 1,206,554,762                | 5,946,032,547                        | 1,446,098,776                  |
| 96.                  | Plus Reinsurance Assumed .....                                                               | XXX |     | 9,563,930                       | 102,076,921                    |                                                                                                         | 159,456,187                  | 271,097,038                          | 202,743,203                    |
| 97.                  | Totals (All Business) .....                                                                  | XXX |     | 2,560,479,638                   | 2,101,121,963                  | 189,517,035                                                                                             | 1,366,010,949                | 6,217,129,585                        | 1,648,841,979                  |
| 98.                  | Less Reinsurance Ceded .....                                                                 | XXX |     | 337,561,197                     | 487,277,810                    | 41,003,830                                                                                              | 903,306,338                  | 1,769,149,175                        |                                |
| 99.                  | Totals (All Business) less Reinsurance Ceded .....                                           | XXX |     | 2,222,918,441                   | 1,613,844,153                  | 148,513,205                                                                                             | 462,704,611                  | 4,447,980,410                        | 1,648,841,979                  |
| DETAILS OF WRITE-INS |                                                                                              |     |     |                                 |                                |                                                                                                         |                              |                                      |                                |
| 58001.               | HKG Hong Kong .....                                                                          | XXX |     | 87,291                          |                                |                                                                                                         |                              | 87,291                               |                                |
| 58002.               | ZZZ Other Alien .....                                                                        | XXX |     | 4,717,201                       | 64,150                         | 134,417                                                                                                 | 27,848,700                   | 32,764,468                           | 50,954                         |
| 58003.               |                                                                                              | XXX |     |                                 |                                |                                                                                                         |                              |                                      |                                |
| 58998.               | Summary of remaining write-ins for Line 58 from overflow page .....                          | XXX |     |                                 |                                |                                                                                                         |                              |                                      |                                |
| 58999.               | Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....                           | XXX |     | 4,804,492                       | 64,150                         | 134,417                                                                                                 | 27,848,700                   | 32,851,759                           | 50,954                         |
| 9401.                | Reinvested Net Non Forfeiture Option Proceeds .....                                          | XXX |     | 93,377,169                      |                                |                                                                                                         |                              | 93,377,169                           |                                |
| 9402.                |                                                                                              | XXX |     |                                 |                                |                                                                                                         |                              |                                      |                                |
| 9403.                |                                                                                              | XXX |     |                                 |                                |                                                                                                         |                              |                                      |                                |
| 9498.                | Summary of remaining write-ins for Line 94 from overflow page .....                          | XXX |     |                                 |                                |                                                                                                         |                              |                                      |                                |
| 9499.                | Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....                              | XXX |     | 93,377,169                      |                                |                                                                                                         |                              | 93,377,169                           |                                |

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 5

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

The following entities are general partner level or above of Massachusetts Mutual Life Insurance Company (Parent)

|                                                    | Federal Tax ID | NAIC Co Code | State of Domicile |
|----------------------------------------------------|----------------|--------------|-------------------|
| MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY        | 04-1590850     | 65935        | Massachusetts     |
| Direct & Indirect Owned Subsidiaries:              |                |              |                   |
| C.M. Life Insurance Company                        | 06-1041383     | 93432        | Connecticut       |
| MML Bay State Life Insurance Company               | 43-0581430     | 70416        | Connecticut       |
| CML Special Situations Investor LLC                | None           |              | Delaware          |
| CM Life Mortgage Lending LLC                       | None           |              | Delaware          |
| CML Mezzanine Investor III, LLC                    | None           |              | Delaware          |
| CML Global Capabilities LLC                        | None           |              | Delaware          |
| MM Global Capabilities I LLC                       | None           |              | Delaware          |
| MassMutual Global Business Services India LLP      | None           |              | India             |
| MM Global Capabilities (Netherlands) B.V.          | None           |              | Netherlands       |
| MassMutual Global Business Services Romania S.R.L. | None           |              | Romania           |
| MM Global Capabilities II LLC                      | None           |              | Delaware          |
| MM Global Capabilities III LLC                     | None           |              | Delaware          |
| MM/Barings Multifamily TEBS 2020 LLC               | None           |              | Delaware          |
| Berkshire Way LLC                                  | 04-1590850     |              | Delaware          |
| MML Special Situations Investor LLC                | None           |              | Delaware          |
| Timberland Forest Holding LLC                      | 47-5322979     |              | Delaware          |
| Lyme Adirondack Forest Company, LLC                | None           |              | Delaware          |
| Lyme Adirondack Timberlands I, LLC                 | None           |              | Delaware          |
| Lyme Adirondack Timberlands II, LLC                | None           |              | Delaware          |
| Lyme Adirondack Timber Sales, LLC                  | None           |              | Delaware          |
| MSP-SC, LLC                                        | 04-1590850     |              | Delaware          |
| Insurance Road LLC                                 | 04-1590850     |              | Delaware          |
| MassMutual Trad Private Equity LLC                 | 04-1590850     |              | Delaware          |
| MassMutual Intellectual Property LLC               | 04-1590850     |              | Delaware          |
| Trad Investments I LLC                             | None           |              | Delaware          |
| ITPS Holding LLC                                   | None           |              | Delaware          |
| HITPS LLC                                          | None           |              | Delaware          |
| EM Opportunities LLC                               | None           |              | Delaware          |
| MassMutual MCAM Insurance Company, Inc.            | None           |              | Vermont           |
| MassMutual Ventures US IV GP, LLC*                 | None           |              | Delaware          |
| MassMutual Ventures US IV, L.P.                    | None           |              | Delaware          |
| MassMutual Ventures US IV, LLC                     | None           |              | Delaware          |
| MassMutual Ventures Europe/APAC I GP, LLC          | None           |              | Delaware          |
| MassMutual Ventures Europe/APAC I GP, L.P.         | None           |              | Cayman Islands    |
| MassMutual Ventures Europe/APAC I L.P.             | None           |              | Cayman Islands    |
| MassMutual Ventures Southeast Asia III LLC         | None           |              | Delaware          |
| MMV Digital I LLC                                  | None           |              | Cayman Islands    |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

|                                                 | Federal Tax ID | NAIC Co Code | State of Domicile      |
|-------------------------------------------------|----------------|--------------|------------------------|
| Counterpointe Sustainable Advisors LLC          | None           |              | Delaware               |
| CSA Intermediate Holdco LLC                     | None           |              | Delaware               |
| Counterpointe Trust Services LLC                | None           |              | Delaware               |
| CP PACE LLC                                     | None           |              | Delaware               |
| CSA Employee Services Company LLC               | None           |              | Delaware               |
| Counterpointe Sustainable Real Estate II LLC    | None           |              | Delaware               |
| Counterpointe Energy Solutions II LLC           | None           |              | Delaware               |
| Counterpointe Energy Solutions (CA) II LLC      | 27-0105644     |              | Delaware               |
| Counterpointe Energy Solutions (FL) II LLC      | None           |              | Delaware               |
| Counterpointe Energy Solutions (IL) LLC         | None           |              | Delaware               |
| Loop-Counterpointe PACE LLC                     | None           |              | Delaware               |
| Counterpointe Energy Services LLC               | None           |              | Delaware               |
| JFIN Parent LLC                                 | None           |              | Delaware               |
| Jefferies Finance LLC                           | 27-0105644     |              | Delaware               |
| JFIN GP Adviser LLC                             | None           |              | Delaware               |
| Jefferies MM Lending LLC                        | None           |              | Delaware               |
| Jefferies Credit Partners LLC                   | None           |              | Delaware               |
| Apex Credit Partners LLC                        | None           |              | Delaware               |
| Jefferies Credit Management LLC                 | None           |              | Delaware               |
| JCM GP I LLC                                    | None           |              | Delaware               |
| JCP Direct Lending CLO 2022 LLC                 | None           |              | Delaware               |
| Jefferies Direct Lending Europe SCSp SICAV-RAIF | None           |              | Luxembourg             |
| Jefferies Credit Management Holdings LLC        | None           |              | Delaware               |
| JDLF GP (Europe) S.a.r.l                        | None           |              | Luxembourg             |
| JFAM GP LLC                                     | None           |              | Delaware               |
| JFAM GP LP                                      | None           |              | Delaware               |
| Jefferies Direct Lending Fund C LP              | None           |              | Delaware               |
| Jefferies DLF C Holdings LLC                    | None           |              | Delaware               |
| Jefferies Direct Lending Fund C SPE LLC         | None           |              | Delaware               |
| JDLF II GP LLC                                  | None           |              | Delaware               |
| JDLF II GP LP                                   | None           |              | Delaware               |
| Jefferies Direct Lending Fund II C LP           | None           |              | Delaware               |
| Jefferies DLF 2 C Holdings LLC                  | None           |              | Delaware               |
| Jefferies Direct Lending Fund II C SPE LLC      | None           |              | Delaware               |
| JDLF III GP LLC*                                | None           |              | Delaware               |
| JDLF III GP LP*                                 | None           |              | Delaware               |
| Jefferies Direct Lending Fund III C LP          | None           |              | Delaware               |
| JCP Direct Lending CLO 2023-1 LLC               | None           |              | Delaware               |
| JCP Direct Lending CLO 2023 Ltd.                | None           |              | Jersey Channel Islands |
| JCP GP I LLC                                    | None           |              | Delaware               |
| Jefferies Private Credit BDC Inc.               | None           |              | Maryland               |
| JCP Funding 2024 LLC                            | None           |              | Delaware               |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

|                                            | Federal Tax ID | NAIC Co Code | State of Domicile |
|--------------------------------------------|----------------|--------------|-------------------|
| Jefferies Senior Lending LLC               | None           |              | Delaware          |
| JFIN Revolver Holdings LLC                 | None           |              | Delaware          |
| JFIN Revolver Holdings II LLC              | None           |              | Delaware          |
| JFIN Co-Issuer Corporation                 | None           |              | Delaware          |
| JFIN Europe GP, S.a.r.l.                   | None           |              | Luxembourg        |
| Jefferies Finance Europe, S.L.P.           | None           |              | Luxembourg        |
| Jefferies Finance Europe, SCSp             | None           |              | Luxembourg        |
| Jefferies Finance Business Credit LLC      | None           |              | Delaware          |
| JFIN Business Credit Fund I LLC            | None           |              | Delaware          |
| JFIN Funding 2021 LLC                      | None           |              | Delaware          |
| JFIN LC Fund LLC                           | None           |              | Delaware          |
| JFIN Revolver CLO 2017 Ltd.                | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2017-II Ltd.             | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2017-III Ltd.            | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2018 Ltd.                | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2019 Ltd.                | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2019-II Ltd.             | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2020 Ltd.                | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2021-II Ltd.             | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2021-V Ltd.              | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2022-II Ltd.             | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2022-III Ltd.            | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2022-IV Ltd.             | None           |              | Cayman Islands    |
| JFIN Revolver CLO 2022-IV LLC              | None           |              | Cayman Islands    |
| JFIN Revolver Fund, L.P.                   | None           |              | Delaware          |
| JFIN Revolver Funding 2021 Ltd.            | None           |              | Delaware          |
| JFIN Revolver Funding 2021-III Ltd.        | None           |              | Delaware          |
| JFIN Revolver Funding 2021-IV Ltd.         | None           |              | Delaware          |
| JFIN Revolver Funding 2022-I Ltd.          | None           |              | Bermuda           |
| JFIN Revolver SPE1 2022 LLC                | None           |              | Delaware          |
| JFIN Revolver SPE3 2022 LLC                | None           |              | Delaware          |
| JFIN Revolver SPE4 2022 LLC                | None           |              | Delaware          |
| JFIN Revolver SPE4 2022 Ltd.               | None           |              | Delaware          |
| JCP Private Loan Management GP LLC         | None           |              | Delaware          |
| JCP Private Loan Management LP             | None           |              | Delaware          |
| Beauty Brands Acquisition Holdings LLC     | None           |              | Delaware          |
| Beauty Brands Acquisition LLC              | None           |              | Delaware          |
| Beauty Brands Acquisition Intermediate LLC | None           |              | Delaware          |
| Forma Brands, LLC                          | None           |              | Delaware          |
| Apex Credit Holdings LLC                   | None           |              | Delaware          |
| JFIN CLO 2012 Ltd.                         | None           |              | Cayman Islands    |
| JFIN CLO 2013 Ltd.                         | None           |              | Cayman Islands    |
| JFIN CLO 2014 Ltd.                         | None           |              | Cayman Islands    |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

|                                                  | Federal Tax ID | NAIC Co Code | State of Domicile |
|--------------------------------------------------|----------------|--------------|-------------------|
| JFIN CLO 2014-II Ltd.                            | None           |              | Cayman Islands    |
| JFIN CLO 2015 Ltd.                               | None           |              | Cayman Islands    |
| JFIN CLO 2015-II Ltd.                            | None           |              | Cayman Islands    |
| JFIN CLO 2016 Ltd.                               | None           |              | Cayman Islands    |
| JFIN CLO 2017 Ltd.                               | None           |              | Cayman Islands    |
| JFIN CLO 2017 II Ltd.                            | None           |              | Cayman Islands    |
| Tomorrow Parent, LLC                             | None           |              | Delaware          |
| Custom Ecology Holdco, LLC                       | None           |              | Delaware          |
| Glidepath Holdings Inc.                          | 86-2294635     |              | Delaware          |
| MassMutual Ascend Life Insurance Company         | 13-1935920     | 63312        | Ohio              |
| AAG Insurance Agency, LLC                        | 31-1422717     |              | Kentucky          |
| Annuity Investors Life Insurance Company         | 31-1021738     | 93661        | Ohio              |
| MM Ascend Life Investor Services, LLC            | 31-1395344     |              | Ohio              |
| MM Ascend Mortgage Lending LLC                   | None           |              | Ohio              |
| Manhattan National Holding, LLC                  | 26-3260520     |              | Ohio              |
| Manhattan National Life Insurance Company        | 45-0252531     | 67083        | Ohio              |
| MassMutual Mortgage Lending LLC                  | None           |              | Delaware          |
| MM Copper Hill Road LLC                          | 04-1590850     |              | Delaware          |
| MMV CTF I GP LLC                                 | None           |              | Delaware          |
| MassMutual Ventures Climate Technology Fund I LP | None           |              | Delaware          |
| MM Direct Private Investments Holding LLC        | None           |              | Delaware          |
| MM Direct Private Investments UK Limited         | None           |              | England & Wales   |
| DPI-ACRES Capital LLC                            | None           |              | Delaware          |
| DPI-ARES Mortgage Lending LLC                    | None           |              | Delaware          |
| MM Investment Holding                            | None           |              | Cayman Islands    |
| MMIH Bond Holdings LLC                           | None           |              | Delaware          |
| MassMutual Asset Finance LLC*                    | 26-0073611     |              | Delaware          |
| MMAF Equipment Finance LLC 2017-B                | 32-0546197     |              | Delaware          |
| MMAF Equipment Finance LLC 2019-A                | 83-3722640     |              | Delaware          |
| MMAF Equipment Finance LLC 2019-B                | None           |              | Delaware          |
| MMAF Equipment Finance LLC 2020–A                | None           |              | Delaware          |
| MMAF Equipment Finance LLC 2020–B                | None           |              | Delaware          |
| MMAF Equipment Finance LLC 2021-A                | None           |              | Delaware          |
| MMAF Equipment Finance LLC 2022–A                | None           |              | Delaware          |
| MMAF Equipment Finance LLC 2022–B                | None           |              | Delaware          |
| MMAF Equipment Finance LLC 2023-A                | None           |              | Delaware          |
| MML Management Corporation                       | 04-2443240     |              | Massachusetts     |
| MassMutual International Holding MSC, Inc.       | 04-3548444     |              | Massachusetts     |
| MassMutual Holding MSC, Inc.                     | 04-3341767     |              | Massachusetts     |
| MML CM LLC                                       | None           |              | Delaware          |
| Blueprint Income LLC                             | None           |              | New York          |
| Flourish Holding Company LLC                     | None           |              | Delaware          |
| Flourish Insurance Agency LLC                    | None           |              | Delaware          |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.



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

PART 1 – ORGANIZATIONAL CHART

|                                                        | Federal Tax ID | NAIC Co Code | State of Domicile |
|--------------------------------------------------------|----------------|--------------|-------------------|
| Flourish Digital Assets LLC                            | None           |              | Delaware          |
| Flourish Financial LLC                                 | None           |              | Delaware          |
| Flourish Technologies LLC                              | None           |              | Delaware          |
| MML Distributors LLC*                                  | 04-3356880     |              | Massachusetts     |
| MML Investment Advisers, LLC                           | None           |              | Delaware          |
| MML Strategic Distributors, LLC                        | 46-3238013     |              | Delaware          |
| The MassMutual Trust Company, FSB                      | 06-1563535     |              | Connecticut       |
| MML Private Placement Investment Company I, LLC        | 04-1590850     |              | Delaware          |
| MML Private Equity Fund Investor LLC                   | 04-1590850     |              | Delaware          |
| MM Private Equity Intercontinental LLC                 | 04-1590850     |              | Delaware          |
| Pioneers Gate LLC                                      | 45-2738137     |              | Delaware          |
| MassMutual Holding LLC                                 | 04-2854319     |              | Delaware          |
| Fern Street LLC                                        | 37-1732913     |              | Delaware          |
| Low Carbon Energy Holding                              | None           |              | United Kingdom    |
| Sleeper Street LLC                                     | None           |              | Delaware          |
| Haven Life Insurance Agency, LLC                       | 46-2252944     |              | Delaware          |
| GASL Holdings LLC                                      | None           |              | Delaware          |
| Barings Asset-Based Income Fund (US) LP*               | None           |              | Delaware          |
| Barings Perpetual European Direct Lending Fund         | None           |              | Luxembourg        |
| Barings Emerging Generation Fund II                    | 88-0916548     |              | Delaware          |
| Babson Capital Global Special Situation Credit Fund 2* | 98-1206017     |              | Delaware          |
| Barings Global Real Assets Fund LP*                    | 82-3867745     |              | Delaware          |
| Barings Global Special Situations Credit Fund 3        | None           |              | Luxembourg        |
| Barings North American Private Loan Fund LP            | 38-4010344     |              | Delaware          |
| MassMutual Assignment Company                          | 06-1597528     |              | North Carolina    |
| MassMutual Capital Partners LLC                        | 04-1590850     |              | Delaware          |
| Marco Hotel LLC                                        | 46-4255307     |              | Delaware          |
| HB Naples Golf Owner LLC                               | 45-3623262     |              | Delaware          |
| RB Apartments LLC                                      | 82-4411267     |              | Delaware          |
| Intermodal Holding II LLC                              | None           |              | Delaware          |
| MassMutual Ventures Holding LLC                        | None           |              | Delaware          |
| Crane Venture Partners LLP                             | None           |              | United Kingdom    |
| MassMutual Ventures Management LLC                     | None           |              | Delaware          |
| MassMutual Ventures SEA Management Private Limited     | None           |              | Singapore         |
| MMV UK/SEA Limited                                     | None           |              | England & Wales   |
| MassMutual Ventures India Private Limited              | None           |              | India             |
| MassMutual Ventures Southeast Asia I LLC               | None           |              | Delaware          |
| MassMutual Ventures Southeast Asia II LLC              | None           |              | Delaware          |
| MassMutual Ventures UK LLC                             | None           |              | Delaware          |
| MassMutual Ventures US I LLC                           | 47-1296410     |              | Delaware          |
| MassMutual Ventures US II LLC                          | None           |              | Delaware          |
| MassMutual Ventures US III LLC                         | None           |              | Delaware          |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

|                                                                | Federal Tax ID | NAIC Co Code | State of Domicile                                 |
|----------------------------------------------------------------|----------------|--------------|---------------------------------------------------|
| MM Catalyst Fund LLC                                           | None           |              | Delaware                                          |
| MM Catalyst Fund II LLC                                        | None           |              | Delaware                                          |
| MM Rothesay Holdco US LLC                                      | 04-1590850     |              | Delaware                                          |
| Rothesay Limited                                               | None           |              | United Kingdom                                    |
| Rothesay Mortgages Limited                                     | None           |              | United Kingdom                                    |
| Rothesay Life Plc                                              | None           |              | United Kingdom                                    |
| Rothesay MA No.1 Limited                                       | None           |              | United Kingdom                                    |
| Rothesay MA No.3 Limited                                       | None           |              | United Kingdom                                    |
| Rothesay MA No.4 Limited                                       | None           |              | United Kingdom                                    |
| LT Mortgage Financing Limited                                  | None           |              | United Kingdom                                    |
| Rothesay Property Partnership 1 LLP                            | None           |              | United Kingdom                                    |
| Rothesay Foundation                                            | None           |              | United Kingdom                                    |
| Rothesay Pensions Management Limited                           | None           |              | United Kingdom                                    |
| Rothesay Asset Management UK Limited                           | None           |              | United Kingdom                                    |
| Rothesay Asset Management Australia Pty Ltd                    | None           |              | Australia                                         |
| Rothesay Asset Management North America LLC                    | None           |              | Delaware                                          |
| MML Investors Services, LLC                                    | 04-1590850     |              | Massachusetts                                     |
| MML Insurance Agency, LLC                                      | 04-1590850     |              | Massachusetts                                     |
| MMLISI Financial Alliances, LLC                                | 41-2011634     |              | Delaware                                          |
| LifeScore Labs, LLC                                            | 47-1466022     |              | Massachusetts                                     |
| MM Asset Management Holding LLC                                | 45-4000072     |              | Delaware                                          |
| Barings LLC                                                    | 51-0504477     |              | Delaware                                          |
| Baring Asset Management (Asia) Holdings Limited                | 98-0524271     |              | Hong Kong, Special Administrative Region of China |
| Baring International Fund Managers (Bermuda) Limited           | 98-0457465     |              | Bermuda                                           |
| Baring Asset Management (Asia) Limited                         | 98-0457463     |              | Hong Kong, Special Administrative Region of China |
| Baring Asset Management Korea Limited                          | None           |              | Korea                                             |
| Barings Investment Management (Shanghai) Limited               | None           |              | Hong Kong, Special Administrative Region of China |
| Barings Overseas Investment Fund Management (Shanghai) Limited | None           |              | Hong Kong, Special Administrative Region of China |
| Baring SICE (Taiwan) Limited                                   | 98-0457707     |              | Taiwan ROC                                        |
| Barings Singapore Pte. Ltd.                                    | None           |              | Singapore                                         |
| Barings Japan Limited                                          | 98-0236449     |              | Japan                                             |
| Barings Australia Holding Company Pty Ltd                      | None           |              | Australia                                         |
| Barings Australia Pty Ltd                                      | None           |              | Australia                                         |
| Barings Australia Real Estate Holdings Pty Ltd                 | None           |              | Australia                                         |
| Barings Australia Real Estate Pty Ltd                          | 14-0045656     |              | Australia                                         |
| Barings Australia Property Partners Holdings Pty Ltd           | 98-0457456     |              | Australia                                         |
| Barings Australia Asset Management Pty Ltd                     | None           |              | Australia                                         |
| Barings Australia Property Partners Pty Ltd                    | None           |              | Australia                                         |
| Barings Australia Structured Finance Holdings Pty Ltd          | None           |              | Australia                                         |
| Barings Australia Structured Finance Pty Ltd                   | None           |              | Australia                                         |
| Gryphon Capital Partners Pty Ltd                               | None           |              | Australia                                         |
| Gryphon Capital Management Pty Ltd                             | None           |              | Australia                                         |
| Gryphon Capital Investments Pty Ltd                            | None           |              | Australia                                         |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

12.6

|                                                      | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|------------------------------------------------------|-----------------------|---------------------|--------------------------|
| Barings Finance LLC                                  | 80-0875475            |                     | Delaware                 |
| BCF Europe Funding Limited                           | None                  |                     | Ireland                  |
| BCF Senior Funding I LLC`                            | None                  |                     | Delaware                 |
| BCF Senior Funding I Designated Activity Company     | None                  |                     | Ireland                  |
| Barings Real Estate Acquisitions LLC                 | None                  |                     | Delaware                 |
| Barings Securities LLC                               | 04-3238351            |                     | Delaware                 |
| Barings Guernsey Limited                             | 98-0437588            |                     | Guernsey                 |
| Barings Europe Limited                               | None                  |                     | United Kingdom           |
| Barings Asset Management Spain SL                    | None                  |                     | Spain                    |
| Baring France SAS                                    | None                  |                     | France                   |
| Baring International Fund Managers (Ireland) Limited | None                  |                     | Ireland                  |
| Barings GmbH                                         | None                  |                     | Germany                  |
| Barings Italy S.r.l.                                 | None                  |                     | Italy                    |
| Barings Sweden AB                                    | None                  |                     | Sweden                   |
| Barings Netherlands B.V.                             | None                  |                     | Netherlands              |
| Barings (U.K.) Limited                               | 98-0432153            |                     | United Kingdom           |
| Barings Switzerland Sàrl                             | None                  |                     | Switzerland              |
| Baring Asset Management Limited                      | 98-0241935            |                     | United Kingdom           |
| Barings European Direct Lending 1 GP LLP             | None                  |                     | United Kingdom           |
| Baring International Investment Limited              | 98-0457328            |                     | United Kingdom           |
| Baring Fund Managers Limited                         | 98-0457586            |                     | United Kingdom           |
| BCGSS 2 GP LLP                                       | None                  |                     | United Kingdom           |
| Baring Investment Services Limited                   | 98-0457578            |                     | United Kingdom           |
| Barings Core Fund Feeder I GP S.à.r.l.               | None                  |                     | Luxembourg               |
| Barings Investment Fund (LUX) GP S.à r.l.            | None                  |                     | Luxembourg               |
| Barings BME GP S.à.r.l.                              | None                  |                     | United Kingdom           |
| Barings GPC GP S.à.r.l.                              | None                  |                     | Luxembourg               |
| Barings European Core Property Fund GP Sà.r.l        | None                  |                     | United Kingdom           |
| Barings Umbrella Fund (LUX) GP S.à.r.l.              | None                  |                     | Luxembourg               |
| GPLF4(S) GP S.à r. l                                 | None                  |                     | Luxembourg               |
| PREIF Holdings Limited Partnership                   | None                  |                     | United Kingdom           |
| BMC Holdings DE LLC                                  | None                  |                     | Delaware                 |
| Barings Real Estate Advisers Inc.                    | 04-3238351            |                     | Delaware                 |
| Remington L & W Holdings LLC                         | 81-4065378            |                     | Delaware                 |
| Aland Royalty GP, LLC                                | None                  |                     | Delaware                 |
| Alaska Future Fund GP, LLC                           | None                  |                     | Delaware                 |
| BAI Funds SLP, LLC                                   | None                  |                     | Delaware                 |
| BAI GP, LLC                                          | None                  |                     | Delaware                 |
| Baring Asset-Based Income Fund (US) GP, LLC          | None                  |                     | Delaware                 |
| Barings CMS Fund GP, LLC                             | None                  |                     | Delaware                 |
| Barings Infiniti Fund Management LLC                 | None                  |                     | Delaware                 |
| Barings Hotel Opportunity Venture I GP, LLC          | None                  |                     | Delaware                 |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

12.7

|                                                                   | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|-------------------------------------------------------------------|-----------------------|---------------------|--------------------------|
| Baring Investment Series LLC                                      | None                  |                     | Delaware                 |
| Barings Emerging Generation Fund GP, LLC                          | None                  |                     | Delaware                 |
| Barings Emerging Generation Fund GP II, LLC                       | None                  |                     | Delaware                 |
| Barings ERS PE Emerging Manager III GP, LLC                       | None                  |                     | Delaware                 |
| Barings Global Investment Funds (U.S.) Management LLC             | 04-1590850            |                     | Delaware                 |
| Barings CLO Investment Partners GP, LLC                           | None                  |                     | Delaware                 |
| Barings Core Property Fund GP LLC                                 | None                  |                     | Delaware                 |
| Barings DAPPLF1 Rated Feeder, G.P.                                | None                  |                     | Delaware                 |
| Barings Direct Lending GP Ltd.                                    | None                  |                     | Cayman Islands           |
| Barings Global Energy Infrastructure Advisors, LLC                | None                  |                     | Delaware                 |
| Barings Centre Street CLO Equity Partnership GP, LLC              | None                  |                     | Delaware                 |
| Barings Centre Street CLO Equity Partnership LP                   | None                  |                     | Delaware                 |
| Barings Global Real Assets Fund GP, LLC                           | None                  |                     | Delaware                 |
| Barings GPSF LLC                                                  | None                  |                     | Delaware                 |
| Barings North American Private Loan Fund Management, LLC          | None                  |                     | Delaware                 |
| Barings North American Private Loan Fund II Management, LLC       | None                  |                     | Delaware                 |
| Barings North American Private Loan Fund III Management, LLC      | None                  |                     | Delaware                 |
| Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC | None                  |                     | Delaware                 |
| Barings - MM Revolver Fund GP LLC                                 | None                  |                     | Delaware                 |
| Barings Real Estate European Value Add Fund II Feeder LLC         | None                  |                     | Cayman Islands           |
| BMT RE Debt Fund GP LLC                                           | None                  |                     | Delaware                 |
| Barings Small Business Fund LLC                                   | 84-5063008            |                     | Delaware                 |
| Barings TYIDF2 Rated Feeder GP LLC                                | None                  |                     | Delaware                 |
| Barings Active Passive Equity Direct EAFE LLC                     | None                  |                     | Delaware                 |
| Benton Street Advisors, Inc.                                      | 98-0536233            |                     | Cayman Islands           |
| BHOVI Incentive LLC                                               | None                  |                     | Delaware                 |
| BIG Real Estate Fund GP LLC                                       | None                  |                     | Delaware                 |
| BIG Real Estate Incentive I LLC                                   | None                  |                     | Delaware                 |
| BIG Real Estate Incentive II LLC                                  | None                  |                     | Delaware                 |
| BRECS VII GP LLC                                                  | None                  |                     | Delaware                 |
| BREDIF GP LLC                                                     | None                  |                     | Delaware                 |
| CREF X GP LLC                                                     | None                  |                     | Delaware                 |
| Great Lakes III GP, LLC                                           | 04-1590850            |                     | Delaware                 |
| Lake Jackson LLC                                                  | None                  |                     | Delaware                 |
| Barings Emerging Markets Blended Fund I GP, LLC                   | None                  |                     | Delaware                 |
| Barings EPLF4 Rated Feeder GP LLC                                 | None                  |                     | Delaware                 |
| Mezzco III LLC                                                    | 41-2280126            |                     | Delaware                 |
| Mezzco IV LLC                                                     | 80-0920285            |                     | Delaware                 |
| Mezzco Australia II LLC                                           | None                  |                     | Delaware                 |
| RECSA-NY GP LLC                                                   | None                  |                     | Delaware                 |
| Barings CLO 2022-I                                                | 98-1624360            |                     | Cayman Island            |
| Barings CLO 2022-II                                               | None                  |                     | Cayman Island            |
| Amherst Long Term Holdings, LLC                                   | None                  |                     | Delaware                 |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

|                                                  | Federal Tax ID | NAIC Co Code | State of Domicile    |
|--------------------------------------------------|----------------|--------------|----------------------|
| Enroll Confidently, Inc.                         | None           |              | Delaware             |
| MassMutual International LLC                     | 04-3313782     |              | Delaware             |
| MassMutual Solutions LLC                         | None           |              | Delaware             |
| Haven Technologies Asia Limited                  | None           |              | Hong Kong            |
| Yunfeng Financial Group Limited                  | None           |              | Hong Kong            |
| MassMutual External Benefits Group LLC           | 27-3576835     |              | Delaware             |
| 5301 Wisconsin Avenue Associates, LLC            | None           |              | District of Columbia |
| 5301 Wisconsin Avenue GP, LLC                    | None           |              | Delaware             |
| Other Affiliates & Funds:                        |                |              |                      |
| 100 w. 3rd Street LLC                            | 04-1590850     |              | Delaware             |
| 300 South Tryon Hotel LLC                        | 82-2432216     |              | Delaware             |
| 300 South Tryon LLC                              | 04-1590850     |              | Delaware             |
| Almack Mezzanine Fund II Unleveraged LP          | None           |              | United Kingdom       |
| Barings Affordable Housing Mortgage Fund I LLC   | 82-3468147     |              | Delaware             |
| Barings Affordable Housing Mortgage Fund II LLC  | 61-1902329     |              | Delaware             |
| Barings Affordable Housing Mortgage Fund III LLC | 85-3036663     |              | Delaware             |
| Barings Construction Lending Fund LP             | None           |              | Delaware             |
| Barings Emerging Generation Fund II LP           | None           |              | Delaware             |
| Barings Emerging Generation Fund, LP             | 84-3784245     |              | Delaware             |
| Barings Emerging Markets Corporate Bond Fund     | None           |              | Ireland              |
| Barings Hotel Opportunity Venture I LP           | None           |              | Delaware             |
| Barings Real Estate Debt Income Fund LP          | 85-3449260     |              | Delaware             |
| Barings Real Estate European Value Add I SCSp    | None           |              | Luxembourg           |
| Barings Small Business Fund, L.P.                | None           |              | Delaware             |
| Barings-MM Revolver Fund LP*                     | None           |              | Delaware             |
| Barings U.S. High Yield Fund                     | None           |              | Delaware             |
| Cornerstone Permanent Mortgage Fund LLC          | 45-2632610     |              | Massachusetts        |
| CREA Ridge Apartments, LLC                       | None           |              | Delaware             |
| London Office JV Holdings LLC                    | None           |              | Delaware             |
| Riverwalk MM Member, LLC                         | None           |              | Delaware             |
| Aland Royalty Holdings LP                        | None           |              | Delaware             |
| Chassis Acquisition Holding LLC                  | 81-2244465     |              | Delaware             |
| CRA Aircraft Holding LLC                         | 81-4258759     |              | Delaware             |
| EIP Holdings I, LLC                              | None           |              | Delaware             |
| Red Lake Ventures, LLC                           | 46-5460309     |              | Delaware             |
| Validus Holding Company LLC                      | 46-0687392     |              | Delaware             |
| SBNP SIA II LLC                                  | 04-1590850     |              | Delaware             |
| SBNP SIA III LLC                                 | None           |              | Delaware             |
| Barings European Real Estate Debt Income Fund    | None           |              | Luxembourg           |
| Babson Capital Loan Strategies Fund, L.P.*       | 37-1506417     |              | Delaware             |
| Barings US High Yield Bond Fund                  | None           |              | Ireland              |
| Babson CLO Ltd. 2015-I                           | None           |              | Cayman Islands       |
| Babson CLO Ltd. 2015-II                          | None           |              | Cayman Islands       |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

|                                                      | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|------------------------------------------------------|-----------------------|---------------------|--------------------------|
| Babson CLO Ltd. 2016-I                               | None                  |                     | Cayman Islands           |
| Babson CLO Ltd. 2016-II                              | None                  |                     | Cayman Islands           |
| Barings CLO Ltd. 2017-I                              | None                  |                     | Cayman Islands           |
| Barings CLO 2018-III                                 | None                  |                     | Cayman Islands           |
| Barings CLO 2018-IV                                  | None                  |                     | Cayman Islands           |
| Barings CLO 2019-II                                  | 98-1473665            |                     | Cayman Islands           |
| Barings CLO 2019-III                                 | None                  |                     | Cayman Islands           |
| Barings CLO 2019-IV                                  | None                  |                     | Cayman Islands           |
| Barings CLO 2020-I                                   | None                  |                     | Cayman Islands           |
| Barings CLO 2020-II                                  | None                  |                     | Cayman Islands           |
| Barings CLO 2020-III                                 | None                  |                     | Cayman Islands           |
| Barings CLO 2020-IV                                  | None                  |                     | Cayman Islands           |
| Barings CLO 2021-I                                   | None                  |                     | Cayman Islands           |
| Barings CLO 2021-II                                  | None                  |                     | Cayman Islands           |
| Barings CLO 2021-III                                 | None                  |                     | Cayman Islands           |
| Babson Euro CLO 2014-I BV                            | None                  |                     | Netherlands              |
| Babson Euro CLO 2014-II BV                           | None                  |                     | Netherlands              |
| Babson Euro CLO 2015-I BV                            | None                  |                     | Netherlands              |
| Barings Euro CLO 2019-I                              | 3603726OH             |                     | Ireland                  |
| Barings Euro CLO 2019-II                             | None                  |                     | Ireland                  |
| Barings Euro CLO 2020-I DAC                          | None                  |                     | Ireland                  |
| Barings Euro CLO 2021-I DAC                          | 3715576VH             |                     | Ireland                  |
| Barings Euro CLO 2021-II DAC                         | 3750378QH             |                     | Ireland                  |
| Barings Euro CLO 2021-III DAC                        | None                  |                     | Ireland                  |
| Barings Euro CLO 2023-II DAC                         | None                  |                     | Ireland                  |
| Barings Global Energy Infrastructure Fund I LP       | 98-1332384            |                     | Cayman Islands           |
| Barings Global Special Situations Credit 4 Delaware* | 85-1465973            |                     | Delaware                 |
| Barings Global Special Situations Credit 4 LUX*      | 98-1570693            |                     | Luxembourg               |
| Barings Global Technology Equity Fund                | None                  |                     | Ireland                  |
| Barings Global Dividends Champion Fund               | None                  |                     | Ireland                  |
| Barings Europe Select Fund                           | None                  |                     | Ireland                  |
| Barings Hotel Opportunity Venture                    | 87-0977058            |                     | Connecticut              |
| Barings Innovations & Growth Real Estate Fund*       | 86-3661023            |                     | Delaware                 |
| Barings Middle Market CLO 2017-I Ltd & LLC           | None                  |                     | Cayman Islands           |
| Barings Middle Market CLO 2018-I                     | None                  |                     | Cayman Islands           |
| Barings Middle Market CLO 2019-I                     | None                  |                     | Cayman Islands           |
| Barings Middle Market CLO Ltd 2021-I                 | 98-1612604            |                     | Cayman Islands           |
| Barings Middle Market CLO Ltd 2023-I                 | None                  |                     | Bermuda                  |
| Barings Middle Market CLO Ltd 2023-II                | None                  |                     | Bermuda                  |
| Barings RE Credit Strategies VII LP                  | 98-1332384            |                     | Delaware                 |
| Barings Target Yield Infrastructure Debt Fund        | 98-1567942            |                     | Luxembourg               |
| Barings CLO Investment Partners LP                   | 81-0841854            |                     | Delaware                 |
| Barings Euro Value Add II (BREEVA II)*               | None                  |                     | Luxembourg               |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

12.10

|                                                                 | Federal Tax ID         | NAIC Co Code | State of Domicile         |
|-----------------------------------------------------------------|------------------------|--------------|---------------------------|
| Barings Transportation Fund LP*                                 | 87-1262754             |              | Delaware                  |
| Braemar Energy Ventures I, L.P.*                                | None                   |              | Delaware                  |
| Barings European Core Property Fund SCSp*                       | None                   |              | Luxembourg                |
| Barings European Private Loan Fund III A                        | 46-5001122             |              | Luxembourg                |
| Benchmark 2018-B2 Mortgage Trust                                | 38-4059932             |              | New York                  |
| Benchmark 2018-B4                                               | None                   |              | New York                  |
| Benchmark 2018-B8                                               | 38-4096530             |              | New York                  |
| Barings Core Property Fund LP                                   | 20-5578089             |              | Delaware                  |
| DPI Acres Capital SPV LLC                                       | 04-1590850             |              | Delaware                  |
| DPI-ARES Mortgage Lending SPV, LLC                              | 04-1590850             |              | Delaware                  |
| E2E Affordable Housing Debt Fund LLC                            | None                   |              | Delaware                  |
| Great Lakes III, L.P.                                           | 37-1708623             |              | Delaware                  |
| GIA EU Holdings - Emerson JV Sarl                               | 98-1607033             |              | Luxembourg                |
| JPMCC Commercial Mortgage Securities Trust 2017-JP7             | 38-4041011; 38-4041012 |              | New York                  |
| JPMDB Commercial Mortgage Securities Trust 2017-C5              | 38-4032059             |              | New York                  |
| Martello Re Limited                                             | None                   |              | Bermuda                   |
| Miami Douglas Three MM, LLC                                     | 04-1590850             |              | Delaware                  |
| MM BIG Peninsula Co-Invest Member LLC*                          | 87-4021641             |              | Delaware                  |
| MM Direct Private Investment Holding                            | 04-1590850             |              | Delaware                  |
| MM CM Holding LLC                                               | None                   |              | Delaware                  |
| MM Debt Participations LLC                                      | 81-3000420             |              | Delaware                  |
| MM MD1 Station Member LLC*                                      | 04-1590850             |              | Delaware                  |
| MM MD2 Station Member LLC*                                      | 04-1590850             |              | Delaware                  |
| MMV Climate Technology Fund GP*                                 | 04-1590850             |              | Delaware                  |
| MM REED District Landco Member LLC                              | None                   |              | Delaware                  |
| MM Subline Borrower LLC                                         | 04-1590850             |              | Delaware                  |
| Washington Pine LLC                                             | 04-1590850             |              | Delaware                  |
| Ten Fan Pier Boulevard LLC                                      | 35-2553915             |              | Delaware                  |
| Tower Square Capital Partners III, L.P.                         | 41-2280127             |              | Delaware                  |
| Tower Square Capital Partners IIIA, L.P.                        | 41-2280129             |              | Delaware                  |
| Trailside MM Member LLC*                                        | 04-1590850             |              | Delaware                  |
| Washington Gateway Three LLC                                    | 32-0574045             |              | Delaware                  |
| Washington Gateway Two LLC*                                     | 83-1325764             |              | Delaware                  |
| MALIC Debt Participations LLC                                   | None                   |              | Delaware                  |
| Barings Affiliates & Funds:                                     |                        |              |                           |
| Babson Capital Loan Strategies Master Fund LP                   | None                   |              | Cayman Islands            |
| Barings China Aggregate Bond Private Securities Investment Fund | None                   |              | Peoples Republic of China |
| Barings Global High Yield Fund                                  | 47-3790192             |              | Massachusetts             |
| Great Lakes II LLC*                                             | 71-1018134             |              | Delaware                  |
| Wood Creek Venture Fund LLC                                     | 04-1590850             |              | Delaware                  |
| Barings Real Estate Affiliates & Funds:                         |                        |              |                           |
| Barings California Mortgage Fund IV                             | None                   |              | California                |
| Barings Umbrella Fund LUX SCSp SICAV RAIF*                      | None                   |              | Luxembourg                |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

12.11

|                                                      | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|------------------------------------------------------|-----------------------|---------------------|--------------------------|
| Calgary Railway Holding LLC                          | 82-2285211            |                     | Delaware                 |
| Cornbrook PRS Holdings LLC                           | 82-3307907            |                     | Delaware                 |
| Cornerstone California Mortgage Fund I LLC           | 95-4207717            |                     | California               |
| Cornerstone California Mortgage Fund II LLC          | 95-4207717            |                     | California               |
| Cornerstone California Mortgage Fund III LLC         | 95-4207717            |                     | California               |
| Cornerstone Fort Pierce Development, LLC*            | 56-2630592            |                     | Delaware                 |
| Cornerstone Permanent Mortgage Fund II LLC           | 61-1750537            |                     | Massachusetts            |
| Cornerstone Permanent Mortgage Fund III LLC          | 35-2531693            |                     | Massachusetts            |
| Cornerstone Permanent Mortgage Fund IV LLC           | 61-1793735            |                     | Massachusetts            |
| CREA/PPC Venture, LLC                                | 20-0348173            |                     | Delaware                 |
| Danville Riverwalk Venture, LLC                      | 82-2783393            |                     | Delaware                 |
| Euro Real Estate Holdings LLC                        | 04-1590850            |                     | Delaware                 |
| Fan Pier Development LLC*                            | 20-3347091            |                     | Delaware                 |
| GIA EU Holdings LLC - Avalon Spain                   | 04-1590850            |                     | Delaware                 |
| GIA EU Holdings LLC                                  | 04-1590850            |                     | Delaware                 |
| Landmark Manchester Holdings LLC                     | 81-5360103            |                     | Delaware                 |
| MLLIC Debt Participations LLC                        | 13-1935920            |                     | Delaware                 |
| MM Brookhaven Member LLC                             | 04-1590850            |                     | Delaware                 |
| MM Ascend Mtg. Lending LLC                           | 04-1590850            |                     | Delaware                 |
| MM Kannapolis Industrial Member LLC*                 | 04-1590850            |                     | Delaware                 |
| MM East South Crossing Member LLC                    | 04-1590850            |                     | Delaware                 |
| MM Horizon Savannah Member LLC*                      | 04-1590850            |                     | Delaware                 |
| MM Horizon Savannah Member II LLC*                   | 04-1590850            |                     | Delaware                 |
| MM National Self-Storage Program Member LLC          | 04-1590850            |                     | Delaware                 |
| MM 1400 E 4th Street Member LLC                      | 04-1590850            |                     | Delaware                 |
| One Harbor Shore LLC*                                | 80-0948028            |                     | Delaware                 |
| Paco France Logistics LLC                            | 04-1590850            |                     | Delaware                 |
| Salomon Brothers Commercial Mortgage Trust 2001-MM   | None                  |                     | Delaware                 |
| Three PW Office Holding LLC                          | 81-5273574            |                     | Delaware                 |
| Trailside MM Member II LLC                           | 04-1590850            |                     | Delaware                 |
| Unna, Dortmund Holding LLC                           | 82-3250684            |                     | Delaware                 |
| Washington Gateway Apartments Venture LLC*           | 45-5401109            |                     | Delaware                 |
| West 37th Street Hotel LLC*                          | 88-3861481            |                     | Delaware                 |
| <b>MassMutual Premier Funds:</b>                     |                       |                     |                          |
| MassMutual Premier Main Street Fund                  | 51-0529328            |                     | Massachusetts            |
| MassMutual Premier Strategic Emerging Markets Fund   | 26-3229251            |                     | Massachusetts            |
| <b>MassMutual Select Funds:</b>                      |                       |                     |                          |
| MassMutual Select Fundamental Growth Fund            | 04-3512593            |                     | Massachusetts            |
| MassMutual Select Mid-Cap Value Fund                 | 42-1710935            |                     | Massachusetts            |
| MassMutual Select Small Capital Value Equity Fund    | 02-0769954            |                     | Massachusetts            |
| MassMutual Select Small Company Value Fund           | 04-3584140            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2005 Fund | 82-3347422            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2010 Fund | 82-3355639            |                     | Massachusetts            |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.



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

|                                                          | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|----------------------------------------------------------|-----------------------|---------------------|--------------------------|
| MassMutual Select T. Rowe Price Retirement 2015 Fund     | 82-3382389            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2020 Fund     | 82-3396442            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2025 Fund     | 82-3417420            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2030 Fund     | 82-3430358            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2035 Fund     | 82-3439837            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2040 Fund     | 82-3451779            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2045 Fund     | 82-3472295            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2050 Fund     | 82-3481715            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2055 Fund     | 82-3502011            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement 2060 Fund     | 82-3525148            |                     | Massachusetts            |
| MassMutual Select T. Rowe Price Retirement Balanced Fund | 82-3533944            |                     | Massachusetts            |
| <b>MML Series Investment Funds:</b>                      |                       |                     |                          |
| MML Series International Equity Fund                     | 46-4257056            |                     | Massachusetts            |
| <b>MML Series Investment Funds II:</b>                   |                       |                     |                          |
| MML Series II Dynamic Bond Fund                          | 47-3529636            |                     | Massachusetts            |
| MML Series II Equity Rotation Fund                       | 47-3544629            |                     | Massachusetts            |
| <b>MassMutual RetireSMART Funds:</b>                     |                       |                     |                          |
| MassMutual RetireSMART 2035 Fund                         | 27-1933380            |                     | Massachusetts            |
| MassMutual RetireSMART 2045 Fund                         | 27-1932769            |                     | Massachusetts            |
| MassMutual RetireSMART 2055 Fund                         | 46-3289207            |                     | Massachusetts            |
| MassMutual RetireSMART 2060 Fund                         | 47-5326235            |                     | Massachusetts            |
| MassMutual 20/80 Allocation Fund                         | 45-1618155            |                     | Massachusetts            |
| MassMutual 80/20 Allocation Fund                         | 45-1618222            |                     | Massachusetts            |
| MassMutual RetireSMART In Retirement Fund                | 03-0532464            |                     | Massachusetts            |
| MassMutual 40/60 Allocation Fund                         | 45-1618262            |                     | Massachusetts            |
| MassMutual 60/40 Allocation Fund                         | 45-1618046            |                     | Massachusetts            |
| MassMutual ishares 60/40 Allocation Fund                 | 45-1618046            |                     | Massachusetts            |
| MassMutual Balanced Fund                                 | 04-3212054            |                     | Massachusetts            |
| MassMutual Blue Chip Growth Fund                         | 04-3556992            |                     | Massachusetts            |
| MassMutual Core Bond Fund                                | 04-3277549            |                     | Massachusetts            |
| MassMutual Disciplined Growth Fund                       | 04-3539084            |                     | Massachusetts            |
| MassMutual Disciplined Value Fund                        | 04-3539083            |                     | Massachusetts            |
| MassMutual Diversified Value Fund                        | 01-0821120            |                     | Massachusetts            |
| MassMutual Equity Opportunities Fund                     | 04-3512590            |                     | Massachusetts            |
| MassMutual Growth Opportunities Fund                     | 04-3512589            |                     | Massachusetts            |
| MassMutual Inflation-Protected and Income Fund           | 03-0532475            |                     | Massachusetts            |
| MassMutual Mid Cap Growth Fund                           | 04-3512596            |                     | Massachusetts            |
| MassMutual Premier Diversified Bond Fund                 | 04-3464165            |                     | Massachusetts            |
| MassMutual RetireSMART by JPMorgan 2065 Fund             | 92-1441036            |                     | Massachusetts            |
| MassMutual Select 80/20 Allocation Fund                  | 45-1618222            |                     | Massachusetts            |
| MassMutual Select Fundamental Value Fund                 | 04-3584138            |                     | Massachusetts            |
| MassMutual Select Overseas Fund                          | 04-3557000            |                     | Massachusetts            |
| MassMutual Select T Rowe Price Retirement 2065 Fund      | 92-1427882            |                     | Massachusetts            |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

|                                                        | <u>Federal Tax ID</u> | <u>NAIC Co Code</u> | <u>State of Domicile</u> |
|--------------------------------------------------------|-----------------------|---------------------|--------------------------|
| MassMutual Small Cap Growth Equity Fund                | 04-3464205            |                     | Massachusetts            |
| MassMutual Small Cap Opportunities Fund                | 04-3424705            |                     | Massachusetts            |
| MassMutual Small Cap Value Equity Fund                 | 02-0769954            |                     | Massachusetts            |
| MassMutual Strategic Bond Fund                         | 26-0099965            |                     | Massachusetts            |
| MassMutual Clinton Municipal Credit Opportunities Fund | 93-4168848            |                     | Massachusetts            |
| MassMutual Clinton Municipal Fund                      | 93-4190918            |                     | Massachusetts            |
| MassMutual Clinton Short-Term Municipal Fund           | 93-4193313            |                     | Massachusetts            |

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2                                   | 3                 | 4             | 5             | 6     | 7                                                                      | 8                                                         | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16    |
|------------|-------------------------------------|-------------------|---------------|---------------|-------|------------------------------------------------------------------------|-----------------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name                          | NAIC Company Code | ID Number     | Federal RSSD  | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates               | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0435 ... | Massachusetts Mut Life Ins Co ..... | ... 65935 ...     | 04-1590850 .. | 3848388 ..... | ..... | .....                                                                  | Massachusetts Mutual Life Insurance Company (MMLIC) ..... | .. MA.....            | ..RE.....                         | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0435 ... | Massachusetts Mut Life Ins Co ..... | ... 93432 ...     | 06-1041383 .. | .....         | ..... | .....                                                                  | C.M. Life Insurance Company .....                         | .. CT.....            | ..DS.....                         | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0435 ... | Massachusetts Mut Life Ins Co ..... | ... 70416 ...     | 43-0581430 .. | .....         | ..... | .....                                                                  | MML Bay State Life Insurance Company .....                | .. CT.....            | ..DS.....                         | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | CML Special Situations Investor LLC .....                 | .. DE.....            | ..DS.....                         | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | CM Life Mortgage Lending LLC .....                        | .. DE.....            | ..DS.....                         | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | CML Mezzanine Investor III, LLC .....                     | .. DE.....            | ..DS.....                         | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | .....                                                     | .....                 | .....                             | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | CML Global Capabilities LLC .....                         | .. DE.....            | ..DS.....                         | Company .....                                     | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM Global Capabilities I LLC .....                        | .. DE.....            | ..DS.....                         | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Global Business Services India LLP .....       | .. IND.....           | ..DS.....                         | MM Global Capabilities I LLC .....                | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM Global Capabilities (Netherlands) B.V. ...             | .. NLD.....           | ..DS.....                         | MM Global Capabilities I LLC .....                | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Global Business Services Romania S.R.L. ....   | .. ROU.....           | ..DS.....                         | MM Global Capabilities (Netherlands) B.V. ....    | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | .....                                                     | .....                 | .....                             | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM Global Capabilities II LLC .....                       | .. DE.....            | ..DS.....                         | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM Global Capabilities III LLC .....                      | .. DE.....            | ..DS.....                         | Company .....                                     | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MM/Barings Multifamily TEBS 2020 LLC .....                | .. DE.....            | ..DS.....                         | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 04-1590850 .. | .....         | ..... | .....                                                                  | Berkshire Way LLC .....                                   | .. DE.....            | ..DS.....                         | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | .....                                                     | .....                 | .....                             | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MML Special Situations Investor LLC .....                 | .. DE.....            | ..DS.....                         | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 47-5322979 .. | .....         | ..... | .....                                                                  | Timberland Forest Holding LLC .....                       | .. DE.....            | ..DS.....                         | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 47-5322979 .. | .....         | ..... | .....                                                                  | Timberland Forest Holding LLC .....                       | .. DE.....            | ..DS.....                         | C.M. Life Insurance Company .....                 | Influence .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 47-5322979 .. | .....         | ..... | .....                                                                  | Timberland Forest Holding LLC .....                       | .. DE.....            | ..DS.....                         | Wood Creek Capital Management LLC .....           | Management .....                                                                   | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Lyme Adirondack Forest Company, LLC .....                 | .. DE.....            | ..DS.....                         | Timberland Forest Holding LLC .....               | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Lyme Adirondack Timberlands I, LLC .....                  | .. DE.....            | ..DS.....                         | Lyme Adirondack Forest Company, LLC .....         | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Lyme Adirondack Timberlands II, LLC .....                 | .. DE.....            | ..DS.....                         | Lyme Adirondack Forest Company, LLC .....         | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Lyme Adirondack Timber Sales, LLC .....                   | .. DE.....            | ..DS.....                         | Lyme Adirondack Forest Company, LLC .....         | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 04-1590850 .. | .....         | ..... | .....                                                                  | MSP-SC, LLC .....                                         | .. DE.....            | ..DS.....                         | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 04-1590850 .. | .....         | ..... | .....                                                                  | Insurance Road LLC .....                                  | .. DE.....            | ..NIA.....                        | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 04-1590850 .. | .....         | ..... | .....                                                                  | MassMutual Trad Private Equity LLC .....                  | .. DE.....            | ..NIA.....                        | Insurance Road LLC .....                          | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | 04-1590850 .. | .....         | ..... | .....                                                                  | MassMutual Intellectual Property LLC .....                | .. DE.....            | ..NIA.....                        | Insurance Road LLC .....                          | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | Trad Investments I LLC .....                              | .. DE.....            | ..NIA.....                        | Insurance Road LLC .....                          | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | .....                                                     | .....                 | .....                             | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | ITPSHolding LLC .....                                     | .. DE.....            | ..NIA.....                        | Company .....                                     | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | HITPS LLC .....                                           | .. DE.....            | ..NIA.....                        | ITPS Holding LLC .....                            | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | .....                                                     | .....                 | .....                             | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | EM Opportunities LLC .....                                | .. DE.....            | ..NIA.....                        | Company .....                                     | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual MCAM Insurance Company, Inc. ....              | .. VT.....            | ..NIA.....                        | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ..                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | .....                                                     | .....                 | .....                             | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..99.000 ..                                 | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Ventures US IV GP, LLC .....                   | .. DE.....            | ..NIA.....                        | Company .....                                     | Ownership .....                                                                    | ..1.000 ..                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....                               | .....             | .....         | .....         | ..... | .....                                                                  | MassMutual Ventures US IV GP, LLC .....                   | .. DE.....            | ..NIA.....                        | Massachusetts Mutual Ascend .....                 | Ownership .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                                  | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates        | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Per-cent-age | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |            |              |     |                                                                        | MassMutual Ventures US IV, L.P. ....               | ..DE.....             | NIA.....                          | MassMutual Ventures US IV GP, LLC .....           | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MassMutual Ventures US IV LLC .....                | ..DE.....             | DS.....                           | MassMutual Ventures US IV, L.P. ....              | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MassMutual Ventures Europe/APAC I GP, LLC ..       | ..DE.....             | DS.....                           | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MassMutual Ventures Europe/APAC I GP, L.P. .       | ..CYM.....            | DS.....                           | MassMutual Ventures Europe/APAC I GP, LLC .....   | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MassMutual Ventures Europe/APAC I L.P. ....        | ..CYM.....            | DS.....                           | MassMutual Ventures Europe/APAC I GP, L.P. ..     | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MassMutual Ventures Southeast Asia III LLC .       | ..DE.....             | DS.....                           | MassMutual Ventures Europe/APAC I L.P. ....       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MMV Digital I LLC .....                            | ..CYM.....            | DS.....                           | MassMutual Ventures Southeast Asia III LLC ..     | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Sustainable Advisors LLC .....       | ..DE.....             | DS.....                           | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | CSA Intermediate Holdco LLC .....                  | ..DE.....             | DS.....                           | Counterpointe Sustainable Advisors LLC ....       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Trust Services LLC .....             | ..DE.....             | DS.....                           | CSA Intermediate Holdco LLC .....                 | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | CP PACE LLC .....                                  | ..DE.....             | DS.....                           | CSA Intermediate Holdco LLC .....                 | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | CSA Employee Services Company LLC .....            | ..DE.....             | DS.....                           | CSA Intermediate Holdco LLC .....                 | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Sustainable Real Estate II LLC ..    | ..DE.....             | DS.....                           | CSA Intermediate Holdco LLC .....                 | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Energy Solutions II LLC .....        | ..DE.....             | DS.....                           | CSA Intermediate Holdco LLC .....                 | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Energy Solutions (CA) II LLC ..      | ..DE.....             | DS.....                           | Counterpointe Energy Solutions II LLC .....       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Energy Solutions (FL) II LLC ..      | ..DE.....             | DS.....                           | Counterpointe Energy Solutions II LLC .....       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Energy Solutions (IL) LLC .....      | ..DE.....             | DS.....                           | Counterpointe Energy Solutions II LLC .....       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Loop-Counterpointe PACE LLC .....                  | ..DE.....             | DS.....                           | Counterpointe Energy Solutions (IL) LLC ...       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Counterpointe Energy Services LLC .....            | ..DE.....             | DS.....                           | CSA Intermediate Holdco LLC .....                 | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Massachusetts Mutual Life Insurance Company ..     | ..DE.....             | DS.....                           | Massachusetts Mutual Life Insurance Company ..    | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 27-0105644 |              |     |                                                                        | JFIN Parent LLC .....                              | ..DE.....             | NIA.....                          | Massachusetts Mutual Life Insurance Company ..    | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Finance LLC .....                        | ..DE.....             | NIA.....                          | JFIN Parent LLC .....                             | Ownership .....                                                                    | 50.000                                       | MMLIC .....                                |                                      | 1  |
| .0000      |            |                   |            |              |     |                                                                        | JFIN GP Adviser LLC .....                          | ..DE.....             | NIA.....                          | Jefferies Finance LLC .....                       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies MM Lending LLC .....                     | ..DE.....             | NIA.....                          | Jefferies Finance LLC .....                       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Credit Partners LLC .....                | ..DE.....             | NIA.....                          | Jefferies Finance LLC .....                       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Apex Credit Partners LLC .....                     | ..DE.....             | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Credit Management LLC .....              | ..DE.....             | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JCM GP I LLC .....                                 | ..DE.....             | NIA.....                          | Jefferies Credit Management LLC .....             | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JCP Direct Lending CLO 2022 LLC .....              | ..DE.....             | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 9.900                                        | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Direct Lending Europe SCSp SICAV-RAIF .. | ..LUX.....            | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 9.900                                        | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Credit Management Holdings LLC .....     | ..DE.....             | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 9.900                                        | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JDLF GP (Europe) S.a.r.l .....                     | ..LUX.....            | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JFAM GP LLC .....                                  | ..DE.....             | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JFAM GP LP .....                                   | ..DE.....             | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Direct Lending Fund C LP .....           | ..DE.....             | NIA.....                          | JFAM GP LP .....                                  | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies DLF C Holdings LLC .....                 | ..DE.....             | NIA.....                          | Jefferies Direct Lending Fund C LLC .....         | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Direct Lending Fund C SPE LLC .....      | ..DE.....             | NIA.....                          | Jefferies DLF C Holdings LLC .....                | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JDLF II GP LLC .....                               | ..DE.....             | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JDLF II GP LP .....                                | ..DE.....             | NIA.....                          | JDLF II GP LLC .....                              | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Direct Lending Fund II C LP .....        | ..DE.....             | NIA.....                          | JDLF II GP LP .....                               | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies DLF 2 C Holdings LLC .....               | ..DE.....             | NIA.....                          | Jefferies Direct Lending Fund II C LP .....       | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Jefferies Direct Lending Fund II C SPE LLC ..      | ..DE.....             | NIA.....                          | Jefferies DLF 2 C Holdings LLC .....              | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JDLF III GP LLC .....                              | ..DE.....             | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JDLF III GP LP .....                               | ..DE.....             | NIA.....                          | Jefferies Credit Partners LLC .....               | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                |                                      |    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1             | 2          | 3                       | 4            | 5               | 6   | 7                                                                                  | 8                                                 | 9                                 | 10                                                  | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Perce-<br>ntage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------|-------------------------|--------------|-----------------|-----|------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|-----------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Jefferies Direct Lending Fund III LP .....        | ..DE.....                         | NIA.....                                            | JDLF III GP LP .....                              | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JCP Direct Lending CLO 2023-1 LLC .....           | ..DE.....                         | NIA.....                                            | Jefferies Credit Partners LLC .....               | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JCP Direct Lending CLO 2023 Ltd. ....             | ..JEY.....                        | NIA.....                                            | JCP Direct Lending CLO 2023 Ltd. ....             | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JCP GP I LLC .....                                | ..DE.....                         | NIA.....                                            | Jefferies Credit Partners LLC .....               | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Jefferies Private Credit BDC Inc. ....            | ..MD.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JCP Funding 2024 LLC .....                        | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Jefferies Senior Lending LLC .....                | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver Holdings LLC .....                  | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver Holdings II LLC .....               | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Co-Issuer Corporation .....                  | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Europe GP, S.a.r.l. ....                     | ..LUX.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Jefferies Finance Europe, S.L.P. ....             | ..LUX.....                        | NIA.....                                            | JFIN Europe GP, S.a.r.l. ....                     | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Jefferies Finance Europe, SCSp .....              | ..LUX.....                        | NIA.....                                            | JFIN Europe GP, S.a.r.l. ....                     | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Jefferies Finance Business Credit LLC .....       | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Business Credit Fund I LLC .....             | ..DE.....                         | NIA.....                                            | Jefferies Finance Business Credit LLC .....       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Funding 2021 LLC .....                       | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN LC Fund LLC .....                            | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2017 Ltd. ....                  | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2017-II Ltd. ....               | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2017-III Ltd. ....              | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2018 Ltd. ....                  | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2019 Ltd. ....                  | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2019-II Ltd. ....               | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2020 Ltd. ....                  | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2021-II Ltd. ....               | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2021-V Ltd. ....                | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2022-II Ltd. ....               | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2022-III Ltd. ....              | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2022-IV Ltd. ....               | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver CLO 2022-IV LLC .....               | ..CYM.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver Fund, L.P. ....                     | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 90.000 ...                                                                | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver Funding 2021 Ltd. ....              | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver Funding 2021 III Ltd. ....          | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver Funding 2021 IV Ltd. ....           | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver Funding 2022-I Ltd. ....            | ..BMU.....                        | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver SPE1 2022 LLC .....                 | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver SPE3 2022 LLC .....                 | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver SPE4 2022 LLC .....                 | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN Revolver SPE4 2022 Ltd. ....                 | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JCP Private Loan Management GP LLC .....          | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JCP Private Loan Management LP .....              | ..DE.....                         | NIA.....                                            | JCP Private Loan Management GP LLC .....          | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Beauty Brands Acquisition Holdings LLC .....      | ..DE.....                         | NIA.....                                            | Jefferies Finance LLC .....                       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Beauty Brands Acquisition LLC .....               | ..DE.....                         | NIA.....                                            | Beauty Brands Acquisition Holdings LLC ....       | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Beauty Brands Acquisition Intermediate LLC .....  | ..DE.....                         | NIA.....                                            | Beauty Brands Acquisition LLC .....               | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Beauty Brands Acquisition Intermediate LLC .....  | ..DE.....                         | NIA.....                                            | Beauty Brands Acquisition Intermediate LLC .....  | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Forma Brands, LLC .....                           | ..DE.....                         | NIA.....                                            |                                                   | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | Apex Credit Holdings LLC .....                    | ..DE.....                         | NIA.....                                            | JFIN Parent LLC .....                             | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN CLO 2012 Ltd. ....                           | ..CYM.....                        | NIA.....                                            | Apex Credit Holdings LLC .....                    | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |
| .0000 ...     |            |                         |              |                 |     |                                                                                    | JFIN CLO 2013 Ltd. ....                           | ..CYM.....                        | NIA.....                                            | Apex Credit Holdings LLC .....                    | Ownership .....                                                                                               | 100.000 ...                                                               | MMLIC .....                                         |                                                            |         |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1             | 2                                   | 3                       | 4                              | 5               | 6   | 7                                                                                  | 8                                                         | 9                                 | 10                                             | 11                                                   | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percent-<br>age | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|-------------------------------------|-------------------------|--------------------------------|-----------------|-----|------------------------------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name                          | NAIC<br>Company<br>Code | ID<br>Number                   | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates         | Domi-<br>ciliary<br>Loca-<br>tion | Relation-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person)    |                                                                                                               |                                                                           |                                                     |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | JFIN CLO 2014 Ltd. ....                                   | .CYM....                          | NIA.....                                       | Apex Credit Holdings LLC .....                       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | JFIN CLO 2014-II Ltd. ....                                | .CYM....                          | NIA.....                                       | Apex Credit Holdings LLC .....                       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | JFIN CLO 2015 Ltd. ....                                   | .CYM....                          | NIA.....                                       | Apex Credit Holdings LLC .....                       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | JFIN CLO 2015-II Ltd. ....                                | .CYM....                          | NIA.....                                       | Apex Credit Holdings LLC .....                       | Ownership .....                                                                                               | 85.000 .....                                                              | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | JFIN CLO 2016 Ltd. ....                                   | .CYM....                          | NIA.....                                       | Apex Credit Holdings LLC .....                       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | JFIN CLO 2017 Ltd. ....                                   | .CYM....                          | NIA.....                                       | Apex Credit Holdings LLC .....                       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | JFIN CLO 2017-II Ltd. ....                                | .CYM....                          | NIA.....                                       | Apex Credit Holdings LLC .....                       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | Tomorrow Parent, LLC .....                                | .DE....                           | NIA.....                                       | JFIN Parent LLC .....                                | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | Custom Ecology Holdco, LLC .....                          | .DE....                           | NIA.....                                       | JFIN Parent LLC .....                                | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | Glidepath Holdings Inc. ....                              | .DE....                           | .DS.....                                       | Company .....                                        | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0435         | Massachusetts Mut Life Ins Co ..... | 63312 .....             | 86-2294635<br>13-1935920 ..... |                 |     |                                                                                    | MassMutual Ascend Life Insurance Company .....            | .OH....                           | .DS.....                                       | Glidepath Holdings Inc. ....                         | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | AAG Insurance Agency, LLC .....                           | .KY....                           | .DS.....                                       | MassMutual Ascend Life Insurance Company .....       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0435         | Massachusetts Mut Life Ins Co ..... | 93661 .....             | 31-1422717<br>31-1021738 ..... |                 |     |                                                                                    | Annuity Investors Life Insurance Company .....            | .OH....                           | .DS.....                                       | MassMutual Ascend Life Insurance Company .....       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MM Ascend Life Investor Services, LLC .....               | .OH....                           | .DS.....                                       | MassMutual Ascend Life Insurance Company .....       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MM Ascend Mortgage Lending LLC .....                      | .OH....                           | .DS.....                                       | MassMutual Ascend Life Insurance Company .....       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | Manhattan National Holding, LLC .....                     | .OH....                           | .DS.....                                       | MassMutual Ascend Life Insurance Company .....       | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0435         | Massachusetts Mut Life Ins Co ..... | 67083 .....             | 45-0252531 .....               |                 |     |                                                                                    | Manhattan National Life Insurance Company .....           | .OH....                           | .DS.....                                       | Manhattan National Holding LLC .....                 | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MassMutual Mortgage Lending LLC .....                     | .DE....                           | .DS.....                                       | Company .....                                        | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MM Copper Hill Road LLC .....                             | .DE....                           | .DS.....                                       | Massachusetts Mutual Life Insurance<br>Company ..... | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMV CTF I GP LLC .....                                    | .DE....                           | .DS.....                                       | Company .....                                        | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MassMutual Ventures Climate Technology Fund I<br>LP ..... | .DE....                           | .DS.....                                       | MMV CTF I GP LLC .....                               | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MM Direct Private Investments Holding LLC .....           | .DE....                           | .DS.....                                       | Massachusetts Mutual Life Insurance<br>Company ..... | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MM Direct Private Investments UK Limited .....            | .GBR....                          | .DS.....                                       | MM Direct Private Investments Holding LLC .....      | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | DPI-ACRES Capital LLC .....                               | .DE....                           | .DS.....                                       | Massachusetts Mutual Life Insurance<br>Company ..... | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | DPI-ARES Mortgage Lending LLC .....                       | .DE....                           | .DS.....                                       | Company .....                                        | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MM Investment Holding .....                               | .CYM....                          | .DS.....                                       | Massachusetts Mutual Life Insurance<br>Company ..... | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMIH Bond Holdings LLC .....                              | .DE....                           | .DS.....                                       | Company .....                                        | Ownership .....                                                                                               | 99.610 .....                                                              | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MassMutual Asset Finance LLC .....                        | .DE....                           | .DS.....                                       | MM Investment Holding .....                          | Ownership .....                                                                                               | 0.400 .....                                                               | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MassMutual Asset Finance LLC .....                        | .DE....                           | .DS.....                                       | C.M. Life Insurance Company .....                    | Ownership .....                                                                                               | 99.600 .....                                                              | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MassMutual Asset Finance LLC .....                        | .DE....                           | .DS.....                                       | MM Investment Holding .....                          | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMAF Equipment Finance LLC 2017-B .....                   | .DE....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMAF Equipment Finance LLC 2019-A .....                   | .DE....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMAF Equipment Finance LLC 2019-B .....                   | .DE....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMAF Equipment Finance LLC 2020-A .....                   | .DE....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMAF Equipment Finance LLC 2020-B .....                   | .DE....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMAF Equipment Finance LLC 2021-A .....                   | .DE....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMAF Equipment Finance LLC 2022-A .....                   | .DE....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMAF Equipment Finance LLC 2022-B .....                   | .DE....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MMAF Equipment Finance LLC 2023-A .....                   | .DE....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MML Management Corporation .....                          | .MA....                           | .DS.....                                       | MassMutual Asset Finance LLC .....                   | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MassMutual International Holding MSC, Inc. .....          | .MA....                           | .DS.....                                       | MM Investment Holding .....                          | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         | ...YES...                                                  |         |
| .0000         |                                     |                         |                                |                 |     |                                                                                    | MassMutual Holding MSC, Inc. ....                         | .MA....                           | .DS.....                                       | MML Management Corporation .....                     | Ownership .....                                                                                               | 100.000 .....                                                             | MMLIC .....                                         |                                                            |         |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                                     | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                         | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|-------------------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates           | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |            |              |     |                                                                        | MML CM LLC                                            | ..DE                  | ..DS                              | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Blueprint Income LLC                                  | ..NY                  | ..DS                              | MML CM LLC                                     | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Flourish Holding Company LLC                          | ..DE                  | ..DS                              | MML CM LLC                                     | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Flourish Insurance Agency LLC                         | ..DE                  | ..DS                              | Flourish Holding Company LLC                   | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Flourish Digital Assets LLC                           | ..DE                  | ..DS                              | Flourish Holding Company LLC                   | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Flourish Financial LLC                                | ..DE                  | ..DS                              | Flourish Holding Company LLC                   | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Flourish Technologies LLC                             | ..DE                  | ..DS                              | Flourish Holding Company LLC                   | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-3356880 |              |     |                                                                        | MML Distributors LLC                                  | ..MA                  | ..DS                              | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..99.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-3356880 |              |     |                                                                        | MML Distributors LLC                                  | ..MA                  | ..DS                              | MassMutual Holding LLC                         | Ownership                                                                          | ..1.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        |                                                       |                       |                                   | Massachusetts Mutual Life Insurance Company    |                                                                                    |                                            |                                            |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | MML Investment Advisers, LLC                          | ..DE                  | ..DS                              | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 46-3238013 |              |     |                                                                        | MML Strategic Distributors, LLC                       | ..DE                  | ..DS                              | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 06-1563535 | 2881445      |     |                                                                        | The MassMutual Trust Company, FSB                     | ..CT                  | ..DS                              | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      | ..YES                                |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MML Private Placement Investment Company I, LLC       | ..DE                  | ..DS                              | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MML Private Equity Fund Investor LLC                  | ..DE                  | ..NIA                             | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MML Private Equity Fund Investor LLC                  | ..DE                  | ..NIA                             | Baring Asset Management Limited                | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | MM Private Equity Intercontinental LLC                | ..DE                  | ..NIA                             | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 45-2738137 |              |     |                                                                        | Pioneers Gate LLC                                     | ..DE                  | ..DS                              | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-2854319 | 2392316      |     |                                                                        | MassMutual Holding LLC                                | ..DE                  | ..DS                              | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                  | MMLIC                                      | ..YES                                |    |
| .0000      |            |                   | 37-1732913 |              |     |                                                                        | Fern Street LLC                                       | ..DE                  | ..DS                              | MassMutual Holding LLC                         | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Low Carbon Energy Holding                             | ..GBR                 | ..DS                              | MassMutual Holding LLC                         | Ownership                                                                          | ..49.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Sleeper Street LLC                                    | ..DE                  | ..DS                              | MassMutual Holding LLC                         | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 46-2252944 |              |     |                                                                        | Haven Life Insurance Agency, LLC                      | ..DE                  | ..DS                              | MassMutual Holding LLC                         | Ownership                                                                          | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   | 82-2932156 |              |     |                                                                        | GASL Holdings LLC                                     | ..DE                  | ..NIA                             | MassMutual Holding LLC                         | Ownership                                                                          | ..11.300                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 82-2932156 |              |     |                                                                        | GASL Holdings LLC                                     | ..DE                  | ..NIA                             | Barings LLC                                    | Board                                                                              |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 36-4868350 |              |     |                                                                        | Barings Asset-Based Income Fund (US) LP               | ..DE                  | ..NIA                             | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..10.500                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 36-4868350 |              |     |                                                                        | Barings Asset-Based Income Fund (US) LP               | ..DE                  | ..NIA                             | C.M. Life Insurance Company                    | Ownership/Influence                                                                | ..1.030                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 36-4868350 |              |     |                                                                        | Barings Asset-Based Income Fund (US) LP               | ..DE                  | ..NIA                             | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Perpetual European Direct Lending Fund        | ..LUX                 | ..NIA                             | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..100.000                                  | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Perpetual European Direct Lending Fund        | ..LUX                 | ..NIA                             | Barings LLC                                    | Influence                                                                          |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 88-0916548 |              |     |                                                                        | Barings Emerging Generation Fund II                   | ..DE                  | ..NIA                             | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..71.000                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 88-0916548 |              |     |                                                                        | Barings Emerging Generation Fund II                   | ..DE                  | ..NIA                             | Barings LLC                                    | Influence                                                                          |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1206017 |              |     |                                                                        | Babson Capital Global Special Situation Credit Fund 2 | ..DE                  | ..NIA                             | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..29.300                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1206017 |              |     |                                                                        | Babson Capital Global Special Situation Credit Fund 2 | ..DE                  | ..NIA                             | C.M. Life Insurance Company                    | Ownership                                                                          | ..1.900                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1206017 |              |     |                                                                        | Babson Capital Global Special Situation Credit Fund 2 | ..DE                  | ..NIA                             | Barings LLC                                    | Management                                                                         |                                            | MMLIC                                      |                                      |    |
| .0000      |            |                   | 82-3867745 |              |     |                                                                        | Barings Global Real Assets Fund LP                    | ..DE                  | ..NIA                             | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..38.100                                   | MMLIC                                      |                                      |    |
| .0000      |            |                   | 82-3867745 |              |     |                                                                        | Barings Global Real Assets Fund LP                    | ..DE                  | ..NIA                             | C.M. Life Insurance Company                    | Ownership                                                                          | ..6.600                                    | MMLIC                                      |                                      |    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1             | 2          | 3                       | 4            | 5               | 6   | 7                                                                                  | 8                                                  | 9                                 | 10                                                  | 11                                                 | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------|-------------------------|--------------|-----------------|-----|------------------------------------------------------------------------------------|----------------------------------------------------|-----------------------------------|-----------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates  | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person)  |                                                                                                               |                                                                           |                                                     |                                                            |         |
| .0000         |            |                         | 82-3867745   |                 |     |                                                                                    | Barings Global Real Assets Fund LP                 | ..DE.....                         | ..NIA.....                                          | Barings LLC                                        | Management                                                                                                    |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Global Special Situations Credit Fund 3    | ..LUX.....                        | ..NIA.....                                          | MassMutual Holding LLC                             | Ownership/Influence                                                                                           | ..16.800                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Global Special Situations Credit Fund 3    | ..LUX.....                        | ..NIA.....                                          | Barings LLC                                        | Management                                                                                                    |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 38-4010344   |                 |     |                                                                                    | Barings North American Private Loan Fund LP        | ..DE.....                         | ..NIA.....                                          | MassMutual Holding LLC                             | Ownership/Influence                                                                                           | ..13.800                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 38-4010344   |                 |     |                                                                                    | Barings North American Private Loan Fund LP        | ..DE.....                         | ..NIA.....                                          | Baring Asset Management Limited                    | Management                                                                                                    |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 06-1597528   |                 |     |                                                                                    | MassMutual Assignment Company                      | ..NC.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 04-1590850   |                 |     |                                                                                    | MassMutual Capital Partners LLC                    | ..DE.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 46-4255307   |                 |     |                                                                                    | Marco Hotel LLC                                    | ..DE.....                         | ..NIA.....                                          | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 45-3623262   |                 |     |                                                                                    | HB Naples Golf Owner LLC                           | ..DE.....                         | ..NIA.....                                          | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 82-4411267   |                 |     |                                                                                    | RB Apartments LLC                                  | ..DE.....                         | ..NIA.....                                          | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Intermodal Holding II LLC                          | ..DE.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures Holding LLC                    | ..DE.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Crane Venture Partners LLP                         | ..GBR.....                        | ..DS.....                                           | MassMutual Ventures Holding LLC                    | Ownership                                                                                                     | ..33.000                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures Management LLC                 | ..DE.....                         | ..DS.....                                           | MassMutual Ventures Holding LLC                    | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures SEA Management Private Limited | ..DE.....                         | ..DS.....                                           | MassMutual Ventures Management LLC                 | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MMV UK/SEA Limited                                 | ..GBR.....                        | ..DS.....                                           | MassMutual Ventures SEA Management Private Limited | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures India Private Limited          | ..IND.....                        | ..DS.....                                           | MassMutual Ventures SEA Management Private Limited | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures Southeast Asia I LLC           | ..DE.....                         | ..DS.....                                           | MassMutual Ventures Holding LLC                    | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures Southeast Asia II LLC          | ..DE.....                         | ..DS.....                                           | MassMutual Ventures Holding LLC                    | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures UK LLC                         | ..DE.....                         | ..DS.....                                           | MassMutual Ventures Holding LLC                    | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 47-1296410   |                 |     |                                                                                    | MassMutual Ventures US I LLC                       | ..DE.....                         | ..DS.....                                           | MassMutual Ventures Holding LLC                    | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures US II LLC                      | ..DE.....                         | ..DS.....                                           | MassMutual Ventures Holding LLC                    | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Ventures US III LLC                     | ..DE.....                         | ..DS.....                                           | MassMutual Ventures Holding LLC                    | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MM Catalyst Fund LLC                               | ..DE.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MM Catalyst Fund II LLC                            | ..DE.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 04-1590850   |                 |     |                                                                                    | MM Rothesay Holdco US LLC                          | ..DE.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Limited                                   | ..GBR.....                        | ..DS.....                                           | MM Rothesay Holdco US LLC                          | Ownership                                                                                                     | ..48.800                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Mortgages Limited                         | ..GBR.....                        | ..DS.....                                           | Rothesay Limited                                   | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Life Plc                                  | ..GBR.....                        | ..DS.....                                           | Rothesay Limited                                   | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay MA No.1 Limited                           | ..GBR.....                        | ..DS.....                                           | Rothesay Life PLC                                  | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay MA No.3 Limited                           | ..GBR.....                        | ..DS.....                                           | Rothesay Life PLC                                  | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay MA No.4 Limited                           | ..GBR.....                        | ..DS.....                                           | Rothesay Life PLC                                  | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | LT Mortgage Financing Limited                      | ..GBR.....                        | ..DS.....                                           | Rothesay Life PLC                                  | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Property Partnership 1 LLP                | ..GBR.....                        | ..DS.....                                           | Rothesay Life PLC                                  | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Foundation                                | ..GBR.....                        | ..DS.....                                           | Rothesay Limited                                   | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Pensions Management Limited               | ..GBR.....                        | ..DS.....                                           | Rothesay Limited                                   | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Asset Management UK Limited               | ..GBR.....                        | ..DS.....                                           | Rothesay Limited                                   | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Asset Management Australia Pty Ltd        | ..AUS.....                        | ..DS.....                                           | Rothesay Asset Management UK Limited               | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Rothesay Asset Management North America LLC        | ..DE.....                         | ..DS.....                                           | Rothesay Asset Management UK Limited               | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 04-1590850   |                 |     |                                                                                    | MML Investors Services, LLC                        | ..MA.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 04-1590850   |                 |     |                                                                                    | MML Insurance Agency, LLC                          | ..MA.....                         | ..DS.....                                           | MML Investors Services, LLC                        | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 41-2011634   |                 |     |                                                                                    | MMLISI Financial Alliances, LLC                    | ..DE.....                         | ..DS.....                                           | MML Investors Services, LLC                        | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 47-1466022   |                 |     |                                                                                    | LifeScore Labs, LLC                                | ..MA.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 45-4000072   |                 |     |                                                                                    | MM Asset Management Holding LLC                    | ..MA.....                         | ..DS.....                                           | MassMutual Holding LLC                             | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                                              | 9                     | 10                                | 11                                                    | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|----------------------------------------------------------------|-----------------------|-----------------------------------|-------------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                    | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)        | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   | 51-0504477 |              |     |                                                                        | Barings LLC                                                    | .MA                   | .DS                               | MassMutual Holding LLC                                | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 98-0524271 |              |     |                                                                        | Baring Asset Management (Asia) Holdings Limited                | .HKG                  | .DS                               | Barings LLC                                           | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 98-0457465 |              |     |                                                                        | Baring International Fund Managers (Bermuda) Limited           | .BMU                  | .DS                               | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 98-0457463 |              |     |                                                                        | Baring Asset Management (Asia) Limited                         | .HKG                  | .DS                               | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Baring Asset Management Korea Limited                          | .KOR                  | .DS                               | Baring Asset Management (Asia) Limited                | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Investment Management (Shanghai) Limited               | .HKG                  | .DS                               | Baring Asset Management (Asia) Limited                | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Overseas Investment Fund Management (Shanghai) Limited | .HKG                  | .DS                               | Barings Investment Management (Shanghai) Limited      | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 98-0457707 |              |     |                                                                        | Baring SICE (Taiwan) Limited                                   | .TWN                  | .DS                               | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Singapore Pte. Ltd.                                    | .SGP                  | .DS                               | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 98-0236449 |              |     |                                                                        | Barings Japan Limited                                          | .JPN                  | .DS                               | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Holding Company Pty Ltd                      | .AUS                  | .DS                               | Baring Asset Management (Asia) Holdings Limited       | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Pty Ltd                                      | .AUS                  | .DS                               | Barings Australia Holding Company Pty Ltd             | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Real Estate Holdings Pty Ltd                 | .AUS                  | .DS                               | Barings LLC                                           | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 14-0045656 |              |     |                                                                        | Barings Australia Real Estate Pty Ltd                          | .AUS                  | .DS                               | Barings Australia Real Estate Holdings Pty Ltd        | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 98-0457456 |              |     |                                                                        | Barings Australia Property Partners Holdings Pty Ltd           | .AUS                  | .DS                               | Barings Australia Real Estate Pty Ltd                 | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Asset Management Pty Ltd                     | .AUS                  | .DS                               | Barings Australia Property Partners Holdings Pty Ltd  | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Property Partners Pty Ltd                    | .AUS                  | .DS                               | Barings Australia Property Partners Holdings Pty Ltd  | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Structured Finance Holdings Pty Ltd          | .AUS                  | .DS                               | Barings LLC                                           | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Australia Structured Finance Pty Ltd                   | .AUS                  | .DS                               | Barings Australia Structured Finance Holdings Pty Ltd | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Gryphon Capital Partners Pty Ltd                               | .AUS                  | .DS                               | Barings Australia Structured Finance Pty Ltd          | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Gryphon Capital Management Pty Ltd                             | .AUS                  | .DS                               | Gryphon Capital Partners Pty Ltd                      | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Gryphon Capital Investments Pty Ltd                            | .AUS                  | .DS                               | Gryphon Capital Partners Pty Ltd                      | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 80-0875475 |              |     |                                                                        | Barings Finance LLC                                            | .DE                   | .DS                               | Barings LLC                                           | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BCF Europe Funding Limited                                     | .IRL                  | .DS                               | Barings Finance LLC                                   | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BCF Senior Funding I LLC                                       | .DE                   | .DS                               | Barings Finance LLC                                   | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | BCF Senior Funding I Designated Activity Company               | .IRL                  | .DS                               | Barings Finance LLC                                   | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Real Estate Acquisitions LLC                           | .DE                   | .DS                               | Barings LLC                                           | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 04-3238351 |              |     |                                                                        | Barings Securities LLC                                         | .DE                   | .DS                               | Barings LLC                                           | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   | 98-0437588 |              |     |                                                                        | Barings Guernsey Limited                                       | .GGY                  | .DS                               | Barings LLC                                           | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Europe Limited                                         | .GBR                  | .DS                               | Barings Guernsey Limited                              | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Asset Management Spain SL                              | .ESP                  | .DS                               | Barings Europe Limited                                | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Baring France SAS                                              | .FRA                  | .DS                               | Barings Europe Limited                                | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Baring International Fund Managers (Ireland) Limited           | .IRL                  | .DS                               | Barings Europe Limited                                | Ownership                                                                          | 100.000                                     | MM L C                                     |                                      |    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5             | 6   | 7                                                                      | 8                                                           | 9                      | 10                                | 11                                             | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|---------------|---------------|-----|------------------------------------------------------------------------|-------------------------------------------------------------|------------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD  | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                 | Domi-ciliary Loca-tion | 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) | *  |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings GmbH .....                                          | .DEU.....              | DS.....                           | Barings Europe Limited .....                   | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Italy S.r.l. ....                                   | .ITA.....              | DS.....                           | Barings Europe Limited .....                   | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Sweden AB .....                                     | .SWE.....              | DS.....                           | Barings Europe Limited .....                   | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Netherlands B.V. ....                               | .NLD.....              | DS.....                           | Barings Europe Limited .....                   | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   | 98-0432153 .. |               |     |                                                                        | Barings (U.K.) Limited .....                                | .GBR.....              | DS.....                           | Barings Europe Limited .....                   | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Switzerland Sàrl .....                              | .CHE.....              | DS.....                           | Barings Europe Limited .....                   | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   | 98-0241935 .. |               |     |                                                                        | Baring Asset Management Limited .....                       | .GBR.....              | DS.....                           | Barings Europe Limited .....                   | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings European Direct Lending 1 GP LLP .....              | .GBR.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   | 98-0457328 .. |               |     |                                                                        | Baring International Investment Limited .....               | .GBR.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   | 98-0457586 .. |               |     |                                                                        | Baring Fund Managers Limited .....                          | .GBR.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | BCGSS 2 GP LLP .....                                        | .GBR.....              | DS.....                           | Baring Fund Managers Limited .....             | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   | 98-0457578 .. |               |     |                                                                        | Baring Investment Services Limited .....                    | .GBR.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Core Fund Feeder I GP S.à.r.l. ....                 | .LUX.....              | DS.....                           | Barings Asset Management Limited .....         | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Investment Fund (LUX) GP S.à. r.l .                 | .LUX.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings BME GP S.à.r.l. ....                                | .GBR.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings GPC GP S.à. r.l .                                   | .LUX.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings European Core Property Fund GP Sàrl .....           | .GBR.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Umbrella Fund (LUX) GP S.à.r.l. ....                | .LUX.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | GPLF4(S) GP S.à. r. l                                       | .LUX.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | PREIF Holdings Limited Partnership .....                    | .GBR.....              | DS.....                           | Baring Asset Management Limited .....          | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | BMC Holdings DE LLC .....                                   | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   | 04-3238351 .. | 3456895 ..... |     |                                                                        | Barings Real Estate Advisers Inc. ....                      | .CA.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Massachusetts Mutual Life Insurance Company .....           |                        |                                   |                                                |                                                                                    |                                              |                                            |                                      |    |
| .0000 ...  |            |                   | 81-4065378 .. |               |     |                                                                        | Remington L & W Holdings LLC .....                          | .DE.....               | NIA.....                          | Barings LLC .....                              | Ownership/Influence .....                                                          | 19.900 ...                                   | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   | 81-4065378 .. |               |     |                                                                        | Remington L & W Holdings LLC .....                          | .DE.....               | NIA.....                          | Barings LLC .....                              | Influence .....                                                                    |                                              | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Aland Royalty GP, LLC .....                                 | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Alaska Future Fund GP, LLC .....                            | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | BAI Funds SLP, LLC .....                                    | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | BAI GP, LLC .....                                           | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Baring Asset-Based Income Fund (US) GP, LLC .....           | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings CMS Fund GP, LLC .....                              | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Infiniti Fund Management LLC .....                  | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Massachusetts Mutual Life Insurance Company .....           |                        |                                   |                                                |                                                                                    |                                              |                                            |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Hotel Opportunity Venture I GP, LLC .....           | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Baring Investment Series LLC .....                          | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Emerging Generation Fund GP, LLC ....               | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Emerging Generation Fund GP II, LLC .....           | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings ERS PE Emerging Manager III GP, LLC .....           | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Global Investment Funds (U.S.) Management LLC ..... | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   | 04-1590850 .. |               |     |                                                                        | Barings CLO Investment Partners GP, LLC .....               | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Core Property Fund GP LLC .....                     | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings DAPPLF1 Rated Feeder, G.P. ....                     | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Direct Lending GP Ltd. ....                         | .CYM.....              | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Global Energy Infrastructure Advisors, LLC .....    | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |
| .0000 ...  |            |                   |               |               |     |                                                                        | Barings Centre Street CLO Equity Partnership GP, LLC .....  | .DE.....               | DS.....                           | Barings LLC .....                              | Ownership .....                                                                    | 100.000 ...                                  | MMLIC .....                                |                                      |    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1             | 2          | 3                       | 4            | 5               | 6   | 7                                                                                  | 8                                                                 | 9                                 | 10                                             | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------|-------------------------|--------------|-----------------|-----|------------------------------------------------------------------------------------|-------------------------------------------------------------------|-----------------------------------|------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates                 | Domi-<br>ciliary<br>Loca-<br>tion | Relation-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| .0000         |            |                         | 88-3792609   |                 |     |                                                                                    | Barings Centre Street CLO Equity Partnership LP                   | ..DE                              | .....NIA.....                                  | Massachusetts Mutual Life Insurance Company       | Ownership/Influence                                                                                           | ..22.100                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 88-3792609   |                 |     |                                                                                    | Barings Centre Street CLO Equity Partnership LP                   | ..DE                              | .....NIA.....                                  | Barings LLC                                       | Management                                                                                                    |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Global Real Assets Fund GP, LLC                           | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings GPSF LLC                                                  | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings North American Private Loan Fund Management, LLC          | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings North American Private Loan Fund II Management, LLC       | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings North American Private Loan Fund III Management, LLC      | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings - MM Revolver Fund GP LLC                                 | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Real Estate European Value Add Fund II Feeder LLC         | ..CYM                             | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | BMT RE Debt Fund GP LLC                                           | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 84-5063008   |                 |     |                                                                                    | Barings Small Business Fund LLC                                   | ..DE                              | .....DS.....                                   | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..36.980                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 84-5063008   |                 |     |                                                                                    | Barings Small Business Fund LLC                                   | ..DE                              | .....DS.....                                   | Barings LLC                                       | Management                                                                                                    |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings TYIDF2 Rated Feeder GP LLC                                | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 98-0536233   |                 |     |                                                                                    | Benton Street Advisors, Inc.                                      | ..CYM                             | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Active Passive Equity Direct EAFE LLC                     | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | BHOVI Incentive LLC                                               | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | BIG Real Estate Fund GP LLC                                       | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | BIG Real Estate Incentive I LLC                                   | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | BIG Real Estate Incentive II LLC                                  | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | BRECS VII GP LLC                                                  | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | BREDIF GP LLC                                                     | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | CREF X GP LLC                                                     | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 04-1590850   |                 |     |                                                                                    | Great Lakes III GP, LLC                                           | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Lake Jackson LLC                                                  | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings Emerging Markets Blended Fund I GP, LLC                   | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings EPLF4 Rated Feeder GP LLC                                 | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 41-2280126   |                 |     |                                                                                    | Mezzco III LLC                                                    | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..99.300                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 80-0920285   |                 |     |                                                                                    | Mezzco IV LLC                                                     | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..99.300                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Mezzco Australia II LLC                                           | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | RECSA-NY GP LLC                                                   | ..DE                              | .....DS.....                                   | Barings LLC                                       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 98-1624360   |                 |     |                                                                                    | Barings CLO 2022-I                                                | ..CYM                             | .....NIA.....                                  | Barings LLC                                       | Influence                                                                                                     |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Barings CLO 2022-II                                               | ..CYM                             | .....NIA.....                                  | Barings LLC                                       | Influence                                                                                                     |                                                                           | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Massachusetts Mutual Life Insurance Company                       | ..DE                              | .....DS.....                                   | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..24.500                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Enroll Confidently, Inc.                                          | ..DE                              | .....DS.....                                   | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..25.000                                                                  | MMLIC                                               |                                                            |         |
| .0000         |            |                         | 04-3313782   |                 |     |                                                                                    | MassMutual International LLC                                      | ..DE                              | .....DS.....                                   | Massachusetts Mutual Life Insurance Company       | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               | ...YES...                                                  |         |
| .0000         |            |                         |              |                 |     |                                                                                    | MassMutual Solutions LLC                                          | ..DE                              | .....DS.....                                   | MassMutual International LLC                      | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |
| .0000         |            |                         |              |                 |     |                                                                                    | Haven Technologies Asia Limited                                   | ..HKG                             | .....DS.....                                   | MassMutual Solutions LLC                          | Ownership                                                                                                     | ..100.000                                                                 | MMLIC                                               |                                                            |         |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6   | 7                                                                      | 8                                                      | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|---------------|--------------|-----|------------------------------------------------------------------------|--------------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates            | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |               |              |     |                                                                        | Yunfeng Financial Group Limited .....                  | .HKG.....             | DS.....                           | MassMutual International LLC .....                | Ownership .....                                                                    | 24.900 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 27-3576835 .. |              |     |                                                                        | MassMutual External Benefits Group LLC .....           | .DE.....              | DS.....                           | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | 5301 Wisconsin Avenue Associates, LLC .....            | .DC.....              | DS.....                           | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 99.000 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | 5301 Wisconsin Avenue GP, LLC .....                    | .DE.....              | DS.....                           | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 04-1590850 .. |              |     |                                                                        | 100 w. 3rd Street LLC .....                            | .DE.....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 82-2432216 .. |              |     |                                                                        | 300 South Tryon Hotel LLC .....                        | .DE.....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 04-1590850 .. |              |     |                                                                        | 300 South Tryon LLC .....                              | .DE.....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Almack Mezzanine Fund II Unleveraged LP .....          | .GBR.....             | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                          | 72.900 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Affordable Housing Mortgage Fund I LLC .....   | .DE.....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Affordable Housing Mortgage Fund I LLC .....   | .DE.....              | NIA.....                          | Barings LLC .....                                 | Management .....                                                                   |                                              | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 61-1902329 .. |              |     |                                                                        | Barings Affordable Housing Mortgage Fund II LLC .....  | .DE.....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 61-1902329 .. |              |     |                                                                        | Barings Affordable Housing Mortgage Fund II LLC .....  | .DE.....              | NIA.....                          | Barings LLC .....                                 | Management .....                                                                   |                                              | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 85-3036663 .. |              |     |                                                                        | Barings Affordable Housing Mortgage Fund III LLC ..... | .DE.....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 85-3036663 .. |              |     |                                                                        | Barings Affordable Housing Mortgage Fund III LLC ..... | .DE.....              | NIA.....                          | Barings LLC .....                                 | Management .....                                                                   |                                              | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Construction Lending Fund LP .....             | .DE.....              | DS.....                           | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 75.000 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Emerging Generation Fund II LP .....           | .DE.....              | DS.....                           | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 39.700 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 84-3784245 .. |              |     |                                                                        | Barings Emerging Generation Fund, LP .....             | .DE.....              | DS.....                           | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 34.240 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 84-3784245 .. |              |     |                                                                        | Barings Emerging Generation Fund, LP .....             | .DE.....              | DS.....                           | Barings LLC .....                                 | Management .....                                                                   |                                              | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Emerging Markets Corporate Bond Fund .....     | .IRL.....             | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                          |                                              | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Emerging Markets Corporate Bond Fund .....     | .IRL.....             | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 45.900 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Hotel Opportunity Venture I LP .....           | .DE.....              | DS.....                           | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                          | 65.000 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Hotel Opportunity Venture I LP .....           | .DE.....              | DS.....                           | Barings LLC .....                                 | Management .....                                                                   |                                              | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 85-3449260 .. |              |     |                                                                        | Barings Real Estate Debt Income Fund LP .....          | .DE.....              | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                          | 72.530 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 85-3449260 .. |              |     |                                                                        | Barings Real Estate Debt Income Fund LP .....          | .DE.....              | NIA.....                          | C.M. Life Insurance Company .....                 | Influence .....                                                                    |                                              | MMLIC .....                                |                                      |    |
| .0000      |            |                   | 85-3449260 .. |              |     |                                                                        | Barings Real Estate Debt Income Fund LP .....          | .DE.....              | NIA.....                          | Barings LLC .....                                 | Management .....                                                                   |                                              | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Real Estate European Value Add I SCSp .....    | .GBR.....             | NIA.....                          | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                          | 42.900 .....                                 | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Real Estate European Value Add I SCSp .....    | .GBR.....             | NIA.....                          | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | 4.800 .....                                  | MMLIC .....                                |                                      |    |
| .0000      |            |                   |               |              |     |                                                                        | Barings Real Estate European Value Add I SCSp .....    | .GBR.....             | NIA.....                          | Barings LLC .....                                 | Management .....                                                                   |                                              | MMLIC .....                                |                                      |    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                             | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|-----------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates   | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| . 0000     |            |                   |            |              |     |                                                                        | Barings Small Business Fund, L.P.             | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..33.600                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings U.S. High Yield Fund                  | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..30.090                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings-MM Revolver Fund LP                   | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..86.000                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings-MM Revolver Fund LP                   | .. DE                 | ..... DS                          | MM Ascend                                      | Ownership/Influence                                                                | ..14.000                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 45-2632610 |              |     |                                                                        | Cornerstone Permanent Mortgage Fund LLC       | .. MA                 | ..... NIA                         | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 45-2632610 |              |     |                                                                        | Cornerstone Permanent Mortgage Fund LLC       | .. MA                 | ..... NIA                         | Barings LLC                                    | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | CREA Ridge Apartments, LLC                    | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | London Office JV Holdings LLC                 | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Riverwalk MM Member, LLC                      | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 83-0560183 |              |     |                                                                        | Aland Royalty Holdings LP                     | .. DE                 | ..... DS                          | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..26.690                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 83-0560183 |              |     |                                                                        | Aland Royalty Holdings LP                     | .. DE                 | ..... DS                          | Barings LLC                                    | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 81-2244465 |              |     |                                                                        | Chassis Acquisition Holding LLC               | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..30.000                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 81-4258759 |              |     |                                                                        | CRA Aircraft Holding LLC                      | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..40.000                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 81-4258759 |              |     |                                                                        | CRA Aircraft Holding LLC                      | .. DE                 | ..... DS                          | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | EIP Holdings I, LLC                           | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..29.000                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 46-5460309 |              |     |                                                                        | Red Lake Ventures, LLC                        | .. DE                 | ..... DS                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..31.520                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 46-5460309 |              |     |                                                                        | Red Lake Ventures, LLC                        | .. DE                 | ..... DS                          | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 46-0687392 |              |     |                                                                        | Validus Holding Company LLC                   | .. DE                 | ..... DS                          | Barings LLC                                    | Ownership                                                                          | ..40.440                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 04-1590850 |              |     |                                                                        | SBNP SIA II LLC                               | .. DE                 | ..... DS                          | Barings LLC                                    | Ownership                                                                          | ..100.000                                    | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | SBNP SIA III LLC                              | .. DE                 | ..... DS                          | Barings LLC                                    | Ownership                                                                          | ..100.000                                    | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings European Real Estate Debt Income Fund | ..LUX                 | ..... NIA                         | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..54.900                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings European Real Estate Debt Income Fund | ..LUX                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 37-1506417 |              |     |                                                                        | Babson Capital Loan Strategies Fund, L.P.     | .. DE                 | ..... NIA                         | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..76.630                                     | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 37-1506417 |              |     |                                                                        | Babson Capital Loan Strategies Fund, L.P.     | .. DE                 | ..... NIA                         | C.M. Life Insurance Company                    | Ownership                                                                          | ..3.800                                      | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 37-1506417 |              |     |                                                                        | Babson Capital Loan Strategies Fund, L.P.     | .. DE                 | ..... NIA                         | Barings LLC                                    | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings US High Yield Bond Fund               | ..IRL                 | ..... NIA                         | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings US High Yield Bond Fund               | ..IRL                 | ..... NIA                         | Barings LLC                                    | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Babson CLO Ltd. 2015-I                        | ..CYM                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      | 2  |
| . 0000     |            |                   |            |              |     |                                                                        | Babson CLO Ltd. 2015-II                       | ..CYM                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      | 3  |
| . 0000     |            |                   |            |              |     |                                                                        | Babson CLO Ltd. 2016-I                        | ..CYM                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Babson CLO Ltd. 2016-II                       | ..CYM                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings CLO Ltd. 2017-I                       | ..CYM                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings CLO 2018-III                          | ..CYM                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings CLO 2018-IV                           | ..CYM                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   | 98-1473665 |              |     |                                                                        | Barings CLO 2019-II                           | ..CYM                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| . 0000     |            |                   |            |              |     |                                                                        | Barings CLO 2019-III                          | ..CYM                 | ..... NIA                         | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                                   | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|-----------------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates         | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   |            |              |     |                                                                        | Barings CLO 2019-IV                                 | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings CLO 2020-I                                  | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings CLO 2020-II                                 | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings CLO 2020-III                                | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings CLO 2020-IV                                 | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings CLO 2021-I                                  | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings CLO 2021-II                                 | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings CLO 2021-III                                | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Babson Euro CLO 2014-I BV                           | .NLD                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Babson Euro CLO 2014-II BV                          | .NLD                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Babson Euro CLO 2015-I BV                           | .NLD                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 36-037260H |              |     |                                                                        | Barings Euro CLO 2019-I BV                          | .IRL                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Euro CLO 2019-II BV                         | .IRL                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Euro CLO 2020-I DAC                         | .IRL                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 37-15576VH |              |     |                                                                        | Barings Euro CLO 2021-I DAC                         | .IRL                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Euro CLO 2021-II DAC                        | .IRL                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Euro CLO 2021-III DAC                       | .IRL                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Euro CLO 2023-II DAC                        | .IRL                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1332384 |              |     |                                                                        | Barings Global Energy Infrastructure Fund I LP      | .CYM                  | NIA                               | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | .91.220                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Global Special Situations Credit 4 Delaware | .DE                   | NIA                               | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | .67.500                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Global Special Situations Credit 4 Delaware | .DE                   | NIA                               | C.M. Life Insurance Company                    | Ownership                                                                          | .3.540                                      | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Global Special Situations Credit 4 Delaware | .DE                   | NIA                               | Barings LLC                                    | Management                                                                         |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Global Special Situations Credit 4 LUX      | .LUX                  | NIA                               | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | .12.500                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Global Special Situations Credit 4 LUX      | .LUX                  | NIA                               | C.M. Life Insurance Company                    | Ownership                                                                          | .0.700                                      | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Global Special Situations Credit 4 LUX      | .LUX                  | NIA                               | Barings LLC                                    | Management                                                                         |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Global Technology Equity Fund               | .IRL                  | NIA                               | Barings LLC                                    | Ownership/Influence                                                                | .70.780                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Global Dividends Champion Fund              | .IRL                  | NIA                               | Barings LLC                                    | Management                                                                         |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Europe Select Fund                          | .IRL                  | NIA                               | Barings LLC                                    | Management                                                                         |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 87-0977058 |              |     |                                                                        | Barings Hotel Opportunity Venture                   | .CT                   | NIA                               | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | .51.030                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 87-0977058 |              |     |                                                                        | Barings Hotel Opportunity Venture                   | .CT                   | NIA                               | Barings LLC                                    | Management                                                                         |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 86-3661023 |              |     |                                                                        | Barings Innovations & Growth Real Estate Fund       | .DE                   | NIA                               | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | .29.700                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 86-3661023 |              |     |                                                                        | Barings Innovations & Growth Real Estate Fund       | .DE                   | NIA                               | C.M. Life Insurance Company                    | Ownership                                                                          | .0.400                                      | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Middle Market CLO 2017-I Ltd & LLC          | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Middle Market CLO 2018-I                    | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Middle Market CLO 2019-I                    | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1612604 |              |     |                                                                        | Barings Middle Market CLO Ltd 2021-I                | .CYM                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Middle Market CLO Ltd 2023-I                | .BMU                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Middle Market CLO Ltd 2023-II               | .BMU                  | NIA                               | Barings LLC                                    | Influence                                                                          |                                             | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1332384 |              |     |                                                                        | Barings RE Credit Strategies VII LP                 | .DE                   | NIA                               | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | .34.570                                     | MMLIC                                      |                                      |    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7                                                                      | 8                                             | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|------------------------------------------------------------------------|-----------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates   | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| .0000      |            |                   | 98-1332384 |              |     |                                                                        | Barings RE Credit Strategies VII LP           | ..DE                  | .....NIA                          | Baring Asset Management Limited                | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1567942 |              |     |                                                                        | Barings Target Yield Infrastructure Debt Fund | ..LUX                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..18.470                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1567942 |              |     |                                                                        | Barings Target Yield Infrastructure Debt Fund | ..LUX                 | .....NIA                          | Baring Asset Management Limited                | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   | 81-0841854 |              |     |                                                                        | Barings CLO Investment Partners LP            | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..94.370                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 81-0841854 |              |     |                                                                        | Barings CLO Investment Partners LP            | ..DE                  | .....NIA                          | Barings LLC                                    | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Euro Value Add II (BREEVA II)         | ..LUX                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..29.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Euro Value Add II (BREEVA II)         | ..LUX                 | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..2.500                                      | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings Euro Value Add II (BREEVA II)         | ..LUX                 | .....NIA                          | Barings LLC                                    | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   | 87-1262754 |              |     |                                                                        | Barings Transportation Fund LP                | ..DE                  | .....NIA                          | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..10.700                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 87-1262754 |              |     |                                                                        | Barings Transportation Fund LP                | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..7.900                                      | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Braemar Energy Ventures I, L.P.               | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..63.600                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Braemar Energy Ventures I, L.P.               | ..DE                  | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..1.000                                      | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Braemar Energy Ventures I, L.P.               | ..DE                  | .....NIA                          | Barings LLC                                    | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings European Core Property Fund SCSp      | ..LUX                 | .....NIA                          | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..12.590                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings European Core Property Fund SCSp      | ..LUX                 | .....NIA                          | C.M. Life Insurance Company                    | Ownership                                                                          | ..0.800                                      | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Barings European Core Property Fund SCSp      | ..LUX                 | .....NIA                          | Barings Real Estate Advisers LLC               | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   | 46-5001122 |              |     |                                                                        | Barings European Private Loan Fund III A      | ..LUX                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..45.150                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 38-4059932 |              |     |                                                                        | Benchmark 2018-B2 Mortgage Trust              | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Benchmark 2018-B4                             | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   | 38-4096530 |              |     |                                                                        | Benchmark 2018-B8                             | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   | 20-5578089 |              |     |                                                                        | Barings Core Property Fund LP                 | ..DE                  | .....NIA                          | MassMutual Holding LLC                         | Ownership/Influence                                                                | ..24.180                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 20-5578089 |              |     |                                                                        | Barings Core Property Fund LP                 | ..DE                  | .....NIA                          | Barings Real Estate Advisers LLC               | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | DPI Acres Capital SPV LLC                     | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | DPI-ARES Mortgage Lending SPV, LLC            | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | E2E Affordable Housing Debt Fund LLC          | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 37-1708623 |              |     |                                                                        | Great Lakes III, L.P.                         | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..41.570                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 37-1708623 |              |     |                                                                        | Great Lakes III, L.P.                         | ..DE                  | .....NIA                          | Barings LLC                                    | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1607033 |              |     |                                                                        | GIA EU Holdings - Emerson JV Sarl             | ..LUX                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..70.000                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 98-1607033 |              |     |                                                                        | GIA EU Holdings - Emerson JV Sarl             | ..LUX                 | .....NIA                          | Barings LLC                                    | Management                                                                         |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | JPMCC Commercial Mortgage Securities Trust    |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |    |
| .0000      |            |                   | 38-4041011 |              |     |                                                                        | 2017-JP7                                      | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   | 38-4032059 |              |     |                                                                        | JPMDB Commercial Mortgage Securities Trust    |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | 2017-C5                                       | ..NY                  | .....NIA                          | Barings LLC                                    | Influence                                                                          |                                              | MMLIC                                      |                                      |    |
| .0000      |            |                   |            |              |     |                                                                        | Martello Re Limited                           | ..BMJ                 | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership/Influence                                                                | ..27.450                                     | MMLIC                                      |                                      |    |
| .0000      |            |                   | 04-1590850 |              |     |                                                                        | Miami Douglas Three MM, LLC                   | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..100.000                                    | MMLIC                                      |                                      |    |
| .0000      |            |                   | 87-4021641 |              |     |                                                                        | MM BIG Peninsula Co-Invest Member LLC         | ..DE                  | .....NIA                          | Massachusetts Mutual Life Insurance Company    | Ownership                                                                          | ..27.000                                     | MMLIC                                      |                                      |    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                                                     | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16    |
|------------|------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|-----------------------------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                           | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Per-centage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0000 ... | .....      | .....             | 87-4021641 .. | .....        | ..... | .....                                                                  | MM BIG Peninsula Co-Invest Member LLC .....                           | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | .. 0.800 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Direct Private Invetment Holding .....                             | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 100.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MM CM Holding LLC .....                                               | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 100.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 81-3000420 .. | .....        | ..... | .....                                                                  | MM Debt Participations LLC .....                                      | .. DE.....            | ..... NIA.....                    | Company .....                                     | Ownership/Influence .....                                                          | .. 100.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 81-3000420 .. | .....        | ..... | .....                                                                  | MM Debt Participations LLC .....                                      | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Management .....                                                                   | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM MD1 Station Member LLC .....                                       | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 47.000 ...                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM MD1 Station Member LLC .....                                       | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | .. 3.100 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM MD2 Station Member LLC .....                                       | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 47.000 ...                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM MD2 Station Member LLC .....                                       | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | .. 3.100 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MMV Climate Technology Fund GP .....                                  | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 99.000 ...                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MMV Climate Technology Fund GP .....                                  | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Ascend .....                 | Ownership .....                                                                    | .. 1.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MM REED District Landco Member LLC .....                              | .. DE.....            | ..... DS.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 100.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Subline Borrower LLC .....                                         | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 100.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Washington Pine LLC .....                                             | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 100.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 35-2553915 .. | .....        | ..... | .....                                                                  | Ten Fan Pier Boulevard LLC .....                                      | .. DE.....            | ..... NIA.....                    | Company .....                                     | Ownership .....                                                                    | .. 100.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 41-2280127 .. | .....        | ..... | .....                                                                  | Tower Square Capital Partners III, L.P. ....                          | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Management .....                                                                   | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 41-2280127 .. | .....        | ..... | .....                                                                  | Tower Square Capital Partners III, L.P. ....                          | .. DE.....            | ..... NIA.....                    | MassMutual Holding LLC .....                      | Ownership/Influence .....                                                          | .. 18.210 ...                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 41-2280129 .. | .....        | ..... | .....                                                                  | Tower Square Capital Partners IIIA, L.P. ....                         | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership/Influence .....                                                          | .. 100.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 41-2280129 .. | .....        | ..... | .....                                                                  | Tower Square Capital Partners IIIA, L.P. ....                         | .. DE.....            | ..... NIA.....                    | Barings LLC .....                                 | Management .....                                                                   | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Trailside MM Member LLC .....                                         | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 66.970 ...                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Trailside MM Member LLC .....                                         | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | .. 7.380 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 83-1325764 .. | .....        | ..... | .....                                                                  | Washington Gateway Two LLC .....                                      | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 95.800 ...                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 83-1325764 .. | .....        | ..... | .....                                                                  | Washington Gateway Two LLC .....                                      | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | .. 4.200 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 32-0574045 .. | .....        | ..... | .....                                                                  | Washington Gateway Three LLC .....                                    | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 95.230 ...                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | MALIC Debt Participations LLC .....                                   | .. DE.....            | ..... DS.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 100.000 ...                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Babson Capital Loan Strategies Master Fund LP .....                   | .. CYM.....           | ..... NIA.....                    | Barings LLC .....                                 | Management .....                                                                   | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings China Aggregate Bond Private Securities Investment Fund ..... | .. CHN.....           | ..... NIA.....                    | Barings LLC .....                                 | Management .....                                                                   | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 47-3790192 .. | .....        | ..... | .....                                                                  | Barings Global High Yield Fund .....                                  | .. MA.....            | ..... NIA.....                    | Barings LLC .....                                 | Management .....                                                                   | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 71-1018134 .. | .....        | ..... | .....                                                                  | Great Lakes II LLC .....                                              | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 10.600 ...                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 71-1018134 .. | .....        | ..... | .....                                                                  | Great Lakes II LLC .....                                              | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | .. 0.980 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Wood Creek Venture Fund LLC .....                                     | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | .. 40.000 ...                               | MMLIC .....                                | .....                                | ..... |



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                               | 9                     | 10                                | 11                                                | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16    |
|------------|------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|-------------------------------------------------|-----------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates     | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings California Mortgage Fund IV .....       | .. CA.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Umbrella Fund LUX SCSp SICAV RAIF ...   | ..LUX.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..24.960 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Barings Umbrella Fund LUX SCSp SICAV RAIF ...   | ..LUX.....            | .....NIA.....                     | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | ..2.300 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-2285211 .. | .....        | ..... | .....                                                                  | Calgary Railway Holding LLC .....               | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..90.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3307907 .. | .....        | ..... | .....                                                                  | Cornbrook PRS Holdings LLC .....                | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 95-4207717 .. | .....        | ..... | .....                                                                  | Cornerstone California Mortgage Fund I LLC ..   | .. CA.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 95-4207717 .. | .....        | ..... | .....                                                                  | Cornerstone California Mortgage Fund II LLC ..  | .. CA.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 95-4207717 .. | .....        | ..... | .....                                                                  | Cornerstone California Mortgage Fund III LLC .. | .. CA.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 56-2630592 .. | .....        | ..... | .....                                                                  | Cornerstone Fort Pierce Development LLC .....   | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..90.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 56-2630592 .. | .....        | ..... | .....                                                                  | Cornerstone Fort Pierce Development LLC .....   | .. DE.....            | .....NIA.....                     | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | ..5.900 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 61-1750537 .. | .....        | ..... | .....                                                                  | Cornerstone Permanent Mortgage Fund II .....    | .. MA.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 61-1750537 .. | .....        | ..... | .....                                                                  | Cornerstone Permanent Mortgage Fund II .....    | .. MA.....            | .....NIA.....                     | Barings LLC .....                                 | Management .....                                                                   | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | ..... | .....                                                                  | Cornerstone Permanent Mortgage Fund III LLC ..  | .. MA.....            | .....DS.....                      | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 61-1793735 .. | .....        | ..... | .....                                                                  | Cornerstone Permanent Mortgage Fund IV .....    | .. MA.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 20-0348173 .. | .....        | ..... | .....                                                                  | CREA/PPC Venture LLC .....                      | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..28.520 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-2783393 .. | .....        | ..... | .....                                                                  | Danville Riverwalk Venture, LLC .....           | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..94.400 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | Euro Real Estate Holdings LLC .....             | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..50.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 20-3347091 .. | .....        | ..... | .....                                                                  | Fan Pier Development LLC .....                  | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..65.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 20-3347091 .. | .....        | ..... | .....                                                                  | Fan Pier Development LLC .....                  | .. DE.....            | .....NIA.....                     | C.M. Life Insurance Company .....                 | Ownership .....                                                                    | ..5.850 .....                               | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | GIA EU Holdings LLC - Avalon Spain .....        | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | GIA EU Holdings LLC .....                       | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 81-5360103 .. | .....        | ..... | .....                                                                  | Landmark Manchester Holdings LLC .....          | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 13-1935920 .. | .....        | ..... | .....                                                                  | MMLIC Debt Participations LLC .....             | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Ascend .....                 | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Brookhaven Member LLC .....                  | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..95.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Ascend Mtg. Lending LLC .....                | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 .....                             | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Kannapolis Industrial Member LLC .....       | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..82.720 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Kannapolis Industrial Member LLC .....       | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Ascend .....                 | Ownership .....                                                                    | ..12.280 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM East South Crossing Member LLC .....         | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..95.000 .....                              | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | ..... | .....                                                                  | MM Horizon Savannah Member LLC .....            | .. DE.....            | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..95.000 .....                              | MMLIC .....                                | .....                                | ..... |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6             | 7                                                                      | 8                                                          | 9                     | 10                                | 11                                                                                     | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16    |
|------------|------------|-------------------|---------------|--------------|---------------|------------------------------------------------------------------------|------------------------------------------------------------|-----------------------|-----------------------------------|----------------------------------------------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK           | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                                         | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....         | .....                                                                  | MM Horizon Savannah Member LLC .....                       | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 3.700 ...                                   | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....         | .....                                                                  | MM Horizon Savannah Member II LLC .....                    | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company .....                                      | Ownership .....                                                                    | 4.430 ...                                   | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....         | .....                                                                  | MM Horizon Savannah Member II LLC .....                    | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                                                      | Ownership .....                                                                    | 0.180 ...                                   | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....         | .....                                                                  | MM Horizon Savannah Member II LLC .....                    | .. DE.....            | ..... NIA.....                    | Massachusetts Mutual Ascend .....                                                      | Ownership .....                                                                    | 0.380 ...                                   | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....         | .....                                                                  | MM National Self-Storage Program Member LLC .....          | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....                                                      | Ownership .....                                                                    | 98.000 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....         | .....                                                                  | MM 1400 E 4th Street Member LLC .....                      | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 96.000 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 80-0948028 .. | .....        | .....         | .....                                                                  | One Harbor Shore LLC .....                                 | .. DE.....            | ..... NIA.....                    | Company .....                                                                          | Ownership .....                                                                    | 94.990 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 80-0948028 .. | .....        | .....         | .....                                                                  | One Harbor Shore LLC .....                                 | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 5.010 ...                                   | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....         | .....                                                                  | Paco France Logistics LLC .....                            | .. DE.....            | ..... NIA.....                    | Company .....                                                                          | Ownership .....                                                                    | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | .....         | .....        | .....         | .....                                                                  | Salomon Brothers Commercial Mortgage Trust 2001-MM .....   | .. DE.....            | ..... NIA.....                    | Barings Real Estate Advisers LLC .....                                                 | Influence .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 81-5273574 .. | .....        | .....         | .....                                                                  | Three PW Office Holding LLC .....                          | .. DE.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Ownership .....                                                                    | 95.100 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-1590850 .. | .....        | .....         | .....                                                                  | Trailside MM Member II LLC .....                           | .. DE.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Ownership .....                                                                    | 47.100 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3250684 .. | .....        | .....         | .....                                                                  | Unna, Dortmund Holding LLC .....                           | .. DE.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Ownership .....                                                                    | 100.000 ...                                 | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-5401109 .. | .....        | .....         | .....                                                                  | Washington Gateway Apartments Venture LLC ...              | .. DE.....            | ..... NIA.....                    | Company .....                                                                          | Ownership .....                                                                    | 95.440 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-5401109 .. | .....        | .....         | .....                                                                  | Washington Gateway Apartments Venture LLC ...              | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 4.560 ...                                   | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 88-3861481 .. | .....        | .....         | .....                                                                  | West 37th Street Hotel LLC .....                           | .. DE.....            | ..... NIA.....                    | Company .....                                                                          | Ownership .....                                                                    | 93.800 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 88-3861481 .. | .....        | .....         | .....                                                                  | West 37th Street Hotel LLC .....                           | .. DE.....            | ..... NIA.....                    | C.M. Life Insurance Company .....<br>Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 6.200 ...                                   | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 51-0529328 .. | .....        | 0000927972 .. | OQ .....                                                               | MassMutual Premier Main Street Fund .....                  | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Ownership .....                                                                    | 90.220 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 26-3229251 .. | .....        | 0000927972 .. | OQ .....                                                               | MassMutual Premier Strategic Emerging Markets Fund .....   | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Ownership .....                                                                    | 59.500 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3512593 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select Fundamental Growth Fund ...              | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Ownership .....                                                                    | 5.330 ...                                   | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 42-1710935 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select Mid-Cap Value Fund .....                 | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Ownership .....                                                                    | 29.020 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 02-0769954 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select Small Capital Value Equity Fund .....    | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Influence .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3584140 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select Small Company Value Fund ..              | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Ownership .....                                                                    | 18.060 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3347422 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2005 Fund ..... | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Ownership .....                                                                    | 10.810 ...                                  | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3355639 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2010 Fund ..... | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Influence .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3382389 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2015 Fund ..... | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Influence .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3396442 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2020 Fund ..... | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Influence .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3417420 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2025 Fund ..... | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Influence .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3430358 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2030 Fund ..... | .. MA.....            | ..... NIA.....                    | Company .....<br>Massachusetts Mutual Life Insurance Company .....                     | Influence .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3439837 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2035 Fund ..... | .. MA.....            | ..... NIA.....                    | Company .....                                                                          | Influence .....                                                                    | .....                                       | MMLIC .....                                | .....                                | ..... |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6             | 7                                                                      | 8                                                              | 9                      | 10                                | 11                                                | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16    |
|------------|------------|-------------------|---------------|--------------|---------------|------------------------------------------------------------------------|----------------------------------------------------------------|------------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK           | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                    | Domi-ciliary Loca-tion | 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) | *     |
| . 0000 ... | .....      | .....             | 82-3451779 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2040 Fund .....     | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3472295 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2045 Fund .....     | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3481715 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2050 Fund .....     | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3502011 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2055 Fund .....     | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3525148 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement 2060 Fund .....     | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 82-3533944 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T. Rowe Price Retirement Balanced Fund ..... | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 46-4257056 .. | .....        | .....         | .....                                                                  | MML Series International Equity Fund .....                     | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 47-3529636 .. | .....        | .....         | .....                                                                  | MML Series II Dynamic Bond Fund .....                          | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | .....                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 47-3544629 .. | .....        | .....         | .....                                                                  | MML Series II Equity Rotation Fund .....                       | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 97.160                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 27-1933389 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual RetireSMART 2035 Fund .....                         | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 3.250                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 27-1932769 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual RetireSMART 2045 Fund .....                         | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 7.380                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 46-3289207 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual RetireSMART 2055 Fund .....                         | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 20.180                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 47-5326235 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual RetireSMART 2060 Fund .....                         | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 36.540                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-1618155 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual 20/80 Allocation Fund .....                         | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-1618222 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual 80/20 Allocation Fund .....                         | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 39.030                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 03-0532464 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual RetireSMART In Retirement Fund ...                  | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 8.500                                        | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-1618262 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual 40/60 Allocation Fund .....                         | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Influence .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-1618046 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual 60/40 Allocation Fund .....                         | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-1618046 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual ishares 60/40 Allocation Fund ....                  | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 63.350                                       | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3212054 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Balanced Fund .....                                 | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3556992 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Blue Chip Growth Fund .....                         | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3277549 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Core Bond Fund .....                                | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3539084 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Disciplined Growth Fund .....                       | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3539083 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Disciplined Value Fund .....                        | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 01-0821120 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Diversified Value Fund .....                        | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3512590 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Equity Opportunities Fund .....                     | .. MA.....             | .....NIA.....                     | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | 100.000                                      | MMLIC .....                                | .....                                | ..... |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y  
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4             | 5            | 6             | 7                                                                      | 8                                                            | 9                      | 10                                | 11                                                | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16    |
|------------|------------|-------------------|---------------|--------------|---------------|------------------------------------------------------------------------|--------------------------------------------------------------|------------------------|-----------------------------------|---------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name | NAIC Company Code | ID Number     | Federal RSSD | CIK           | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                  | Domi-ciliary Loca-tion | 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) | *     |
| . 0000 ... | .....      | .....             | 04-3512589 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Growth Opportunities Fund .....                   | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 03-0532475 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Inflation-Protected and Income Fund .....         | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..99.790 ...                                 | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3512596 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Mid Cap Growth Fund .....                         | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3464165 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Premier Diversified Bond Fund ....                | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 92-1441036 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual RetireSMART by JPMorgan 2065 Fund .....           | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 45-1618222 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select 80/20 Allocation Fund .....                | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3584138 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select Fundamental Value Fund .....               | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3557000 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select Overseas Fund .....                        | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 92-1427882 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Select T Rowe Price Retirement 2065 Fund .....    | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..29.410 ...                                 | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3464205 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Small Cap Growth Equity Fund .....                | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..61.320 ...                                 | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 04-3424705 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Small Cap Opportunities Fund .....                | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 02-0769954 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Small Cap Value Equity Fund .....                 | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 26-0099965 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Strategic Bond Fund .....                         | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 93-4168848 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Clinton Municipal Credit Opportunities Fund ..... | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 93-4190918 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Clinton Municipal Fund .....                      | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |
| . 0000 ... | .....      | .....             | 93-4193313 .. | .....        | 0000916053 .. | OQ .....                                                               | MassMutual Clinton Short-Term Municipal Fund .....           | .. MA.....             | ..... NIA.....                    | Massachusetts Mutual Life Insurance Company ..... | Ownership .....                                                                    | ..100.000 ...                                | MMLIC .....                                | .....                                | ..... |

| Asterisk | Explanation                                                                                                   |
|----------|---------------------------------------------------------------------------------------------------------------|
| 1 .....  | Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC ..... |
| 2 .....  | Debt investors own .5% and includes only Great Lakes III, L.P. ....                                           |
| 3 .....  | Debt investors own .2% and includes only Great Lakes III, L.P. ....                                           |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life 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 the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....                                                                                                                                                                                                                                                                                                                                                                                                                  | NO       |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....                                                                                                                                                                                                                                                                                                                                                                     | NO       |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....                                                                                                                                                                                                                                                                                                                                                     | NO       |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....                                                                                                                                                                                                                                                                                                                                 | NO       |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....                                                                                                                                                                                                                                                                                                                     | NO       |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....                                                                                                                                                                                                                                                                                                                             | NO       |
| 8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) 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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption. .... | N/A      |

AUGUST FILING

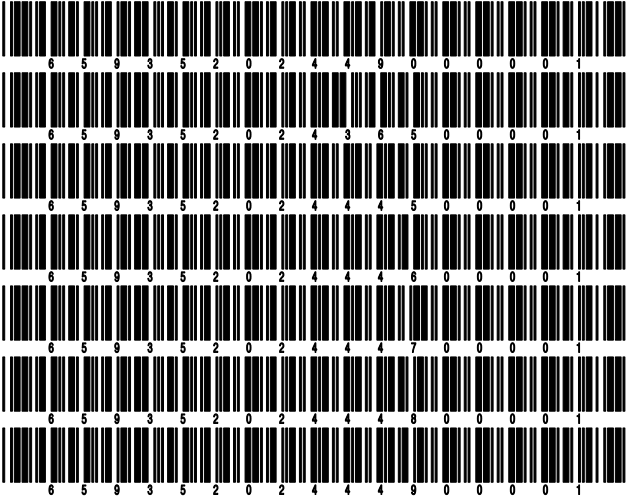
|                                                                                                                                                                                                                                                                                                                                                                                |     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| 9. 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. .... | N/A |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|

Explanation:

1. Not required
2. This line of business is not written by the company
3. Not required
4. Not required
5. Not required
6. Not required
7. Not required

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

|                                                                        | 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) |                                                       |
| 2504. Employee insurance plan advances .....                           | 41,315,555             | 245                     | 41,315,310                                | 41,030,235                                            |
| 2505. Investment in trust .....                                        | 17,954,503             |                         | 17,954,503                                | 18,032,856                                            |
| 2506. Pension plan asset .....                                         | 647,258,599            | 647,258,599             |                                           |                                                       |
| 2507. Cash advances to agents .....                                    | 325,790,500            | 325,790,500             |                                           |                                                       |
| 2508. Receivable for commissions and expenses on long-term lease ..... | 144,910,314            | 144,910,314             |                                           |                                                       |
| 2509. Intangible assets .....                                          | 28,397,408             | 28,397,408              |                                           |                                                       |
| 2510. Bills receivable .....                                           | 38,109                 | 38,109                  |                                           |                                                       |
| 2511. Real estate notes receivable .....                               |                        |                         |                                           | 13,942,880                                            |
| 2597. Summary of remaining write-ins for Line 25 from overflow page    | 1,205,664,988          | 1,146,395,174           | 59,269,813                                | 73,005,971                                            |

Additional Write-ins for Liabilities Line 25

|                                                                     | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---------------------------------------------------------------------|--------------------------------|--------------------------------|
| 2504. Funds awaiting escheat and other miscellaneous .....          | 149,112,254                    | 97,415,150                     |
| 2505. Deferred income liability .....                               | 23,861,725                     | 24,107,096                     |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 172,973,979                    | 121,522,246                    |

Additional Write-ins for Summary of Operations Line 8.3

|                                                                        | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 08.304. Revenue sharing .....                                          | 65,843                       | 25,633,829                 | 13,151,484                           |
| 08.305. Miscellaneous income .....                                     | (17,523,180)                 | (69,921,462)               | (44,794,986)                         |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | (17,457,337)                 | (44,287,633)               | (31,643,502)                         |

Additional Write-ins for Summary of Operations Line 27

|                                                                     | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 2704. Miscellaneous charges to operations .....                     | (3,852,399)                  | (29,455,850)               | (24,570,678)                         |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (3,852,399)                  | (29,455,850)               | (24,570,678)                         |

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 .....                           | 329,428,627  | 354,748,274                     |
| 2. Cost of acquired:                                                                       |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                               |              |                                 |
| 2.2 Additional investment made after acquisition .....                                     | 34,921       | 8,066,745                       |
| 3. Current year change in encumbrances .....                                               | 300,000      | 500,000                         |
| 4. Total gain (loss) on disposals .....                                                    |              | 2,896,140                       |
| 5. Deduct amounts received on disposals .....                                              |              | 5,488,624                       |
| 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 .....                                                | 7,634,111    | 31,293,907                      |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) ..... | 322,129,437  | 329,428,627                     |
| 10. Deduct total nonadmitted amounts .....                                                 |              |                                 |
| 11. Statement value at end of current period (Line 9 minus Line 10)                        | 322,129,437  | 329,428,627                     |

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 .....                             | 24,178,006,005 | 24,971,963,928                  |
| 2. Cost of acquired:                                                                                                      |                |                                 |
| 2.1 Actual cost at time of acquisition .....                                                                              | 503,393,311    | 2,495,345,390                   |
| 2.2 Additional investment made after acquisition .....                                                                    | 143,426,316    | 400,450,389                     |
| 3. Capitalized deferred interest and other .....                                                                          | 10,501,290     | 29,385,406                      |
| 4. Accrual of discount .....                                                                                              | (2,990,175)    | 11,578,646                      |
| 5. Unrealized valuation increase/(decrease) .....                                                                         |                |                                 |
| 6. Total gain (loss) on disposals .....                                                                                   | (8,508,521)    | (60,142,091)                    |
| 7. Deduct amounts received on disposals .....                                                                             | 499,255,052    | 3,813,446,547                   |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees .....                                  | 19,549,696     | 728,320                         |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       | (28,021,516)   | 156,385,276                     |
| 10. Deduct current year's other than temporary impairment recognized .....                                                |                | 12,786,072                      |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 24,277,001,962 | 24,178,006,005                  |
| 12. Total valuation allowance .....                                                                                       | (163,473,952)  | (157,357,251)                   |
| 13. Subtotal (Line 11 plus Line 12) .....                                                                                 | 24,113,528,010 | 24,020,648,754                  |
| 14. Deduct total nonadmitted amounts .....                                                                                |                |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14)                                                      | 24,113,528,010 | 24,020,648,754                  |

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 .....                             | 12,954,768,745 | 12,340,402,460                  |
| 2. Cost of acquired:                                                                         |                |                                 |
| 2.1 Actual cost at time of acquisition .....                                                 | 68,687,106     | 789,247,712                     |
| 2.2 Additional investment made after acquisition .....                                       | 482,547,306    | 2,636,007,925                   |
| 3. Capitalized deferred interest and other .....                                             |                |                                 |
| 4. Accrual of discount .....                                                                 | 5,507,172      | 40,577,707                      |
| 5. Unrealized valuation increase/(decrease) .....                                            | 151,247,525    | 663,698,044                     |
| 6. Total gain (loss) on disposals .....                                                      | (4,961,240)    | 38,415,281                      |
| 7. Deduct amounts received on disposals .....                                                | 385,070,540    | 3,243,774,880                   |
| 8. Deduct amortization of premium and depreciation .....                                     | 182,723        | 36,477,673                      |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       | (26,896,234)   | 79,530,117                      |
| 10. Deduct current year's other than temporary impairment recognized .....                   | 25,820,296     | 352,857,947                     |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 13,219,826,821 | 12,954,768,745                  |
| 12. Deduct total nonadmitted amounts .....                                                   | 51,260,376     | 47,399,948                      |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 13,168,566,445 | 12,907,368,797                  |

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 .....                      | 171,997,873,272 | 163,056,331,820                 |
| 2. Cost of bonds and stocks acquired .....                                                                | 15,305,505,327  | 34,039,047,366                  |
| 3. Accrual of discount .....                                                                              | 84,211,556      | 296,445,916                     |
| 4. Unrealized valuation increase/(decrease) .....                                                         | 220,275,223     | 679,502,590                     |
| 5. Total gain (loss) on disposals .....                                                                   | (17,690,116)    | (502,564,865)                   |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 8,560,612,400   | 26,048,157,876                  |
| 7. Deduct amortization of premium .....                                                                   | 26,861,710      | 155,833,363                     |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | (457,204,373)   | 810,384,429                     |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 23,686,843      | 178,667,445                     |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 5,559,632       | 1,384,700                       |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 178,527,369,567 | 171,997,873,272                 |
| 12. Deduct total nonadmitted amounts .....                                                                |                 |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 178,527,369,567 | 171,997,873,272                 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life 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 |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| BONDS                               |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                 | 84,527,362,887                                                          | 23,068,307,570                                 | 20,005,573,973                                 | 342,304,621                                            | 87,932,401,106                                                  |                                                                  |                                                                 | 84,527,362,887                                                    |
| 2. NAIC 2 (a) .....                 | 60,171,684,095                                                          | 39,212,951,261                                 | 39,797,505,744                                 | (531,910,812)                                          | 59,055,218,799                                                  |                                                                  |                                                                 | 60,171,684,095                                                    |
| 3. NAIC 3 (a) .....                 | 3,623,999,423                                                           | 177,904,907                                    | 1,403,111,167                                  | 1,331,356,910                                          | 3,730,150,074                                                   |                                                                  |                                                                 | 3,623,999,423                                                     |
| 4. NAIC 4 (a) .....                 | 2,859,470,709                                                           | 1,772,831,305                                  | 175,476,433                                    | (1,413,537,927)                                        | 3,043,287,655                                                   |                                                                  |                                                                 | 2,859,470,709                                                     |
| 5. NAIC 5 (a) .....                 | 2,513,596,496                                                           | 27,494,240                                     | 120,718,635                                    | (61,449,696)                                           | 2,358,922,405                                                   |                                                                  |                                                                 | 2,513,596,496                                                     |
| 6. NAIC 6 (a) .....                 | 399,926,882                                                             | 4,691,067                                      | 33,032,105                                     | (9,832,490)                                            | 361,753,354                                                     |                                                                  |                                                                 | 399,926,882                                                       |
| 7. Total Bonds                      | 154,096,040,492                                                         | 64,264,180,351                                 | 61,535,418,057                                 | (343,069,394)                                          | 156,481,733,392                                                 |                                                                  |                                                                 | 154,096,040,492                                                   |
| PREFERRED STOCK                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                     | 198,539,149                                                             |                                                |                                                |                                                        | 198,539,149                                                     |                                                                  |                                                                 | 198,539,149                                                       |
| 9. NAIC 2 .....                     | 151,822,207                                                             | 110,490,926                                    |                                                | 3,494,133                                              | 265,807,266                                                     |                                                                  |                                                                 | 151,822,207                                                       |
| 10. NAIC 3 .....                    | 25,913,847                                                              |                                                |                                                | 632,800                                                | 26,546,647                                                      |                                                                  |                                                                 | 25,913,847                                                        |
| 11. NAIC 4 .....                    | 7,912,253                                                               | 711,895                                        |                                                | (330,375)                                              | 8,293,773                                                       |                                                                  |                                                                 | 7,912,253                                                         |
| 12. NAIC 5 .....                    | 18,708,181                                                              |                                                |                                                | 2,502,434                                              | 21,210,615                                                      |                                                                  |                                                                 | 18,708,181                                                        |
| 13. NAIC 6 .....                    | 43,129,765                                                              | 7,698,132                                      | 378,116                                        | (2,178,177)                                            | 48,271,604                                                      |                                                                  |                                                                 | 43,129,765                                                        |
| 14. Total Preferred Stock .....     | 446,025,402                                                             | 118,900,953                                    | 378,116                                        | 4,120,815                                              | 568,669,054                                                     |                                                                  |                                                                 | 446,025,402                                                       |
| 15. Total Bonds and Preferred Stock | 154,542,065,894                                                         | 64,383,081,304                                 | 61,535,796,173                                 | (338,948,579)                                          | 157,050,402,446                                                 |                                                                  |                                                                 | 154,542,065,894                                                   |

(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 \$ .....2,226,498,599 ; NAIC 2 \$ .....3,916,905,992 ; NAIC 3 \$ .....4,683,192 NAIC 4 \$ .....5,004,431 ; NAIC 5 \$ ..... ; NAIC 6 \$ .....



SCHEDULE DA - PART 1

Short-Term Investments

|                   | 1                               | 2         | 3             | 4                                  | 5                                            |
|-------------------|---------------------------------|-----------|---------------|------------------------------------|----------------------------------------------|
|                   | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost   | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 7709999999 Totals | 2,626,806,718                   | xxx       | 2,598,809,152 | 9,834,588                          | 118,564                                      |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                           | 1             | 2                               |
|-------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                           | Year To Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 2,212,955,592 | 525,180,990                     |
| 2. Cost of short-term investments acquired .....                                          | 1,222,044,693 | 4,213,816,446                   |
| 3. Accrual of discount .....                                                              | 24,145,684    | 36,135,134                      |
| 4. Unrealized valuation increase/(decrease) .....                                         |               |                                 |
| 5. Total gain (loss) on disposals .....                                                   | 20,309        | (317,146)                       |
| 6. Deduct consideration received on disposals .....                                       | 832,359,561   | 2,561,859,833                   |
| 7. Deduct amortization of premium .....                                                   |               |                                 |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |               |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                 |               |                                 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 2,626,806,718 | 2,212,955,592                   |
| 11. Deduct total nonadmitted amounts .....                                                |               |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 2,626,806,718 | 2,212,955,592                   |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

|     |                                                                                 |               |
|-----|---------------------------------------------------------------------------------|---------------|
| 1.  | Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)     | 6,978,311,064 |
| 2.  | Cost Paid/(Consideration Received) on additions                                 | (36,769,486)  |
| 3.  | Unrealized Valuation increase/(decrease)                                        | (66,512,076)  |
| 4.  | SSAP No. 108 adjustments                                                        |               |
| 5.  | Total gain (loss) on termination recognized                                     | (130,431,995) |
| 6.  | Considerations received/(paid) on terminations                                  | (150,988,532) |
| 7.  | Amortization                                                                    | (47,003)      |
| 8.  | Adjustment to the Book/Adjusted Carrying Value of hedged item                   |               |
| 9.  | Total foreign exchange change in Book/Adjusted Carrying Value                   | 260,438,995   |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 7,155,978,031 |
| 11. | Deduct nonadmitted assets                                                       |               |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 7,155,978,031 |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

|      |                                                                                                            |                                      |
|------|------------------------------------------------------------------------------------------------------------|--------------------------------------|
| 1.   | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)                               | 27,325,766                           |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) |                                      |
| 3.1  | Add:                                                                                                       |                                      |
|      | Change in variation margin on open contracts - Highly Effective Hedges                                     |                                      |
| 3.11 | Section 1, Column 15, current year to date minus                                                           |                                      |
| 3.12 | Section 1, Column 15, prior year                                                                           |                                      |
|      | Change in variation margin on open contracts - All Other                                                   |                                      |
| 3.13 | Section 1, Column 18, current year to date minus                                                           | (1,948,288)                          |
| 3.14 | Section 1, Column 18, prior year                                                                           | 27,325,765 (29,274,053) (29,274,053) |
| 3.2  | Add:                                                                                                       |                                      |
|      | Change in adjustment to basis of hedged item                                                               |                                      |
| 3.21 | Section 1, Column 17, current year to date minus                                                           |                                      |
| 3.22 | Section 1, Column 17, prior year                                                                           |                                      |
|      | Change in amount recognized                                                                                |                                      |
| 3.23 | Section 1, Column 19, current year to date minus                                                           | (1,948,288)                          |
| 3.24 | Section 1, Column 19, prior year plus                                                                      | 27,325,765                           |
| 3.25 | SSAP No. 108 adjustments                                                                                   | (29,274,053) (29,274,053)            |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2)                                                                         |                                      |
| 4.1  | Cumulative variation margin on terminated contracts during the year                                        | (10,696,653)                         |
| 4.2  | Less:                                                                                                      |                                      |
|      | 4.21 Amount used to adjust basis of hedged item                                                            |                                      |
|      | 4.22 Amount recognized                                                                                     | (38,022,419)                         |
|      | 4.23 SSAP No. 108 adjustments                                                                              | (38,022,419)                         |
| 4.3  | Subtotal (Line 4.1 minus Line 4.2)                                                                         | 27,325,766                           |
| 5.   | Dispositions gains (losses) on contracts terminated in prior year:                                         |                                      |
|      | 5.1 Total gain (loss) recognized for terminations in prior year                                            |                                      |
|      | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year                      | 1,948,288                            |
| 6.   | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)                          | (1,948,288)                          |
| 7.   | Deduct total nonadmitted amounts                                                                           |                                      |
| 8.   | Statement value at end of current period (Line 6 minus Line 7)                                             | (1,948,288)                          |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                         |                                          |             |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-------------------------------------------------------------------------|------------------------------------------|-------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                         |                                          |             |             |
|                                            |                                                                        | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | 9                                                            | 10                           | 11           | 12                      | 13                                                                      | 14 NAIC Designation or Other Description | 15          | 16          |
| Number                                     | Description                                                            | Description                           |                 | Value                        |              | Date           | Date          | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                             | Description                              | Value       | Fair Value  |
| 57629*FX4                                  | Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds         | 1                                     | 50,000,000      | 16,186,052                   | 283,707      | 09/05/2023     | 06/03/2051    | SOFR Replacement Swap - CME cleared                          | 18,921                       | (15,888,857) | 42086P-AC-7             | Kingsland Ltd-SERIES 18-8A CLASS A                                      | 1                                        | 16,167,131  | 16,172,563  |
| 57629*FX4                                  | Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds         | 1                                     |                 | 20,000,000                   | 20,180,460   | 09/05/2023     | 06/03/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 171937-AA-3             | CIFC-LBC MIDDLE MKT CLO 2023-1 LLC - CLBC 2023-1A C                     | 1                                        | 20,000,000  | 20,180,460  |
| 57629*FX4                                  | Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds         | 1                                     |                 | 10,000,000                   | 10,000,180   | 09/05/2023     | 06/03/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 09629L-AE-5             | BLUEMOUNTAIN CLO XXIII L-BLUEM 2018-23A B                               | 1                                        | 10,000,000  | 10,000,180  |
| 57629*FX4                                  | Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds         | 1                                     |                 | 5,200,000                    | 5,186,875    | 09/05/2023     | 06/03/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 03328Y-AG-9             | Anchorage Capital CLO Lt-ANCHC 2018-1RA C                               | 1                                        | 5,200,000   | 5,186,875   |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     | 264,000,000     | 2,808,225                    | (50,438,131) | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              | (53,156,294) | 83149F-AD-6             | SLM Student Loan Trust 2006-6 GILBERT PARK CLO LTD-SERIES 17-1A CLASS A | 1                                        | 2,808,225   | 2,718,162   |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 15,370,597                   | 15,440,103   | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 375415-AA-4             | OPC CLO 2017-14 Ltd-SERIES 17-14A CLASS A1B                             | 1                                        | 15,370,597  | 15,440,103  |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 13,100,000                   | 13,072,346   | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 67097Q-AC-9             | Goldentree Loan Opportun-SERIES 2015-11A CLASS BR2                      | 1                                        | 13,100,000  | 13,072,346  |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 8,000,000                    | 7,972,968    | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 38137H-BW-7             | Signal Peak CLO 8 Ltd-SPEAK 2020-8A C                                   | 1                                        | 8,000,000   | 7,972,968   |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 10,000,000                   | 10,000,960   | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 56845N-AE-0             | 522 Funding CLO 2019-5 L-MORGN 2021-7A B                                | 1                                        | 10,000,000  | 10,000,960  |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 10,000,000                   | 9,890,300    | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 33833V-AE-5             | Anchorage Capital CLO Lt-ANCHC 2018-10A B                               | 1                                        | 10,000,000  | 9,890,300   |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 11,050,000                   | 11,050,033   | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 03331J-AJ-1             | Goldentree Loan Opportun-GLD12 2016-12A AJR                             | 1                                        | 11,050,000  | 11,050,033  |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 15,000,000                   | 14,999,715   | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 38137M-AK-3             | Apidos CLO-APID 2018-29A B                                              | 1                                        | 15,000,000  | 14,999,715  |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 4,500,000                    | 4,493,493    | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 03767M-AJ-7             | CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1                          | 1                                        | 4,500,000   | 4,493,493   |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 19,428,215                   | 19,438,492   | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 17181T-AA-9             | ARES CLO Ltd-ARES 2018-49A B                                            | 1                                        | 19,428,215  | 19,438,492  |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 12,000,000                   | 12,005,268   | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 04017J-AE-1             | Elmwood CLO III Ltd-ELMW3 2019-3A AR                                    | 1                                        | 12,000,000  | 12,005,268  |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 60,000,000                   | 60,051,420   | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 29002H-AL-3             | Babson CLO Ltd 2015-I-SERIES 2015-1A CLASS DR                           | 2                                        | 1,220,000   | 1,205,593   |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     | 1,220,000       | 1,205,593                    |              | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 056162-AU-4             | BABSON CLO LTD 2015-II-SERIES 15-2A CLASS C1R                           | 1                                        | 1,220,000   | 1,205,593   |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 196,970                      | 197,188      | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 06759F-AE-6             | Landmark Equity Partners XVI-D, LLC                                     | 1                                        | 196,970     | 197,188     |
| 57629*AC5                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 126,125,000                  | 126,125,000  | 05/30/2023     | 11/29/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 51509S-MM-6             | OPC CLO Ltd-SEREIS 18-15A CLASS A3                                      | 1                                        | 126,125,000 | 126,125,000 |
| 57629*AE1                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     | 100,000,000     | 12,000,000                   | (5,739,133)  | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              | (17,741,113) | 67112K-AC-3             | Babson CLO Ltd 2015-I-BABSN 2015-1A AR                                  | 1                                        | 12,000,000  | 12,001,980  |
| 57629*AE1                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 10,187,924                   | 10,190,726   | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 056162-AN-0             | Anchorage Capital CLO 3-ANCHC 2014-3RA B                                | 1                                        | 10,187,924  | 10,190,726  |
| 57629*AE1                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 3,200,000                    | 3,200,115    | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 03330A-AC-6             | TIAA CLO I Ltd-TIA 2016-1A AR                                           | 1                                        | 3,200,000   | 3,200,115   |
| 57629*AE1                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 54,100,408                   | 54,113,608   | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 87271L-AJ-1             | TICP CLO XV Ltd-TICP 2020-15A B                                         | 1                                        | 54,100,408  | 54,113,608  |
| 57629*AE1                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 5,900,000                    | 5,903,416    | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 87250R-AB-0             | HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B1                         | 1                                        | 5,900,000   | 5,903,416   |
| 57629*AE1                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 1,944,302                    | 1,820,929    | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 429827-AR-9             | JPMorgan Chase & Co-SENIOR UNSECURED                                    | 1                                        | 1,944,302   | 1,820,929   |
| 57629*AE1                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 10,104,179                   | 9,674,545    | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 46647P-AR-7             | RR 25 Ltd-RRAM 2023-25A A1R                                             | 1                                        | 10,104,179  | 9,674,545   |
| 57629*AE1                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 50,000,000                   | 50,135,550   | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 75000K-AN-7             | WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B                                  | 1                                        | 50,000,000  | 50,135,550  |
| 57629*AD3                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     | 100,000,000     | 5,228,665                    | (12,543,306) | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              | (17,741,113) | 92977H-AG-3             | Wellfleet CLO 2017-1 Ltd-WELF 2017-1A A2R                               | 1                                        | 5,228,665   | 5,197,806   |
| 57629*AD3                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 20,006,897                   | 19,985,780   | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 94950G-AN-7             | 610 Funding CLO-SIX10 2021-2RA A1R2                                     | 1                                        | 20,006,897  | 19,985,780  |
| 57629*AD3                                  | ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate | 1                                     |                 | 30,000,000                   | 30,002,220   | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 83004L-AC-9             |                                                                         | 1                                        | 30,000,000  | 30,002,220  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                              |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                              |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                                           | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*AD3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,000,000                   | 22,996,573   | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 06760P-AE-1             | Babson CLO Ltd/Cayman Is-BABSN 2018-3A A2                                    | 1                                     | 23,000,000                   | 22,996,573 |
| 57629*AD3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,500,000                    | 9,500,333    | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 55821A-AE-8             | Madison Park Funding Ltd-SERIES 18-28A CLASS B                               | 1                                     | 9,500,000                    | 9,500,333  |
| 57629*AD3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,700,000                    | 6,699,839    | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 06760B-AC-6             | BABSON CLO LTD-SERIES 17-1A CLASS A2                                         | 1                                     | 6,700,000                    | 6,699,839  |
| 57629*AD3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,250,000                    | 3,226,912    | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 087598-AE-8             | BETHPAGE PARK CLO LTD-BETHP 2021-1A C                                        | 1                                     | 3,250,000                    | 3,226,912  |
| 57629*AD3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 898,206                      | 847,262      | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 784424-AE-3             | SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLASS B                                 | 1                                     | 898,206                      | 847,262    |
| 57629*AD3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,859,747                    | 5,859,441    | 06/27/2023     | 12/27/2042    | Interest Rate Swap - OTC SOFR                                |                              |              | 62983P-AB-1             | Nakilat Inc-SECURED 144A                                                     | 1                                     | 5,859,747                    | 5,859,441  |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 100,000,000     | 6,000,000                    | (11,782,166) | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              | (17,782,124) | 38138B-AG-5             | Goldentree Loan Managem-GLM 2018-3A B1                                       | 1                                     | 6,000,000                    | 5,999,958  |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,000,000                   | 20,005,280   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 56845N-AC-4             | Signal Peak CLO 8 Ltd-SPEAK 2020-8A B                                        | 1                                     | 20,000,000                   | 20,005,280 |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,750,000                   | 13,758,828   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 55954K-AN-5             | Magnetite XIX Ltd-SERIES 2017-19A CLASS B1R                                  | 1                                     | 13,750,000                   | 13,758,828 |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 34,745,000                   | 34,752,922   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 13876N-AL-7             | Canyon CLO 2020-2 Ltd-CANYC 2020-2A AR                                       | 1                                     | 34,745,000                   | 34,752,922 |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,382,520                   | 10,697,031   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 92917N-AJ-7             | Voya CLO 2019-1 Ltd-VOYA 2019-1A AR                                          | 1                                     | 10,382,520                   | 10,697,031 |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,029,789                    | 1,964,848    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 64033T-AB-9             | NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B                              | 1                                     | 2,029,789                    | 1,964,848  |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,000,000                    | 2,999,841    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 87248K-AS-3             | TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R                                      | 1                                     | 3,000,000                    | 2,999,841  |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,000,000                    | 1,000,379    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 94950J-AA-9             | Wellfleet CLO Ltd-SERIES 18-1A CLASS A                                       | 1                                     | 1,000,000                    | 1,000,379  |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,000,000                    | 3,994,376    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 40437L-AE-2             | HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2                                       | 1                                     | 4,000,000                    | 3,994,376  |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,060,000                    | 5,047,325    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 92917A-AE-6             | Voya CLO Ltd-SERIES 18-1A CLASS B                                            | 1                                     | 5,060,000                    | 5,047,325  |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,150,000                    | 3,149,865    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 87168G-AG-4             | Symphony CLO XXIX Ltd-SYMP 2021-29A C                                        | 1                                     | 3,150,000                    | 3,149,865  |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,200,000                    | 3,196,522    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 33836J-AG-4             | ASSURANT CLO I LTD-MORGN 2017-1A CR                                          | 1                                     | 3,200,000                    | 3,196,522  |
| 57629*AF8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,046,400   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 617924-AE-5             | Morgan Stanley Eaton Van-MSEV 2022-18A B                                     | 1                                     | 10,000,000                   | 10,046,400 |
| 57629*AH4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 100,000,000     | 29,144,796                   | 11,373,718   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              | (17,782,124) | 94950J-AA-9             | Wellfleet CLO Ltd-SERIES 18-1A CLASS A                                       | 1                                     | 29,144,796                   | 29,155,842 |
| 57629*AH4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,340,773                   | 10,345,323   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 06759F-AB-2             | BABSON CLO LTD 2015-II-SERIES 15-2A CLASS AR                                 | 1                                     | 10,340,773                   | 10,345,323 |
| 57629*AH4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,000,000                   | 20,022,320   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 04017T-AE-9             | Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS B                                    | 1                                     | 20,000,000                   | 20,022,320 |
| 57629*AH4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,600,000                    | 1,596,070    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 87246M-AW-2             | TICP CLO VI 2016-2 Ltd-TICP 2016-6A CR2                                      | 1                                     | 1,600,000                    | 1,596,070  |
| 57629*AH4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,200,000                    | 4,200,046    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 12551R-AE-8             | CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS C                                 | 1                                     | 4,200,000                    | 4,200,046  |
| 57629*AH4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,100,000                    | 1,100,110    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 08179M-AC-3             | Benefit Street Partners -BSP 2018-15A A2A                                    | 1                                     | 1,100,000                    | 1,100,110  |
| 57629*AH4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,575,000                    | 8,104,961    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 151895-D8-5             | CenterPoint Properties T Senior Note Ser                                     | 1                                     | 8,575,000                    | 8,104,961  |
| 57629*AH4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 82,000,000                   | 82,000,000   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 01750H-AQ-5             | Allegro CLO XI Ltd-ALLEG 2019-2A A1AR                                        | 1                                     | 82,000,000                   | 82,000,000 |
| 57629*AH4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,000,000                   | 13,000,000   | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              |              | 186858-MN-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility | 1                                     | 13,000,000                   | 13,000,000 |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 100,000,000     | 20,000,000                   | 2,197,296    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                              | (17,782,124) | 09628N-AQ-5             | BlueMountain CLO 2015-4 -SERIES 15-4A CLASS A2R                              | 1                                     | 20,000,000                   | 19,979,420 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |            |                |               | Components of the Replication (Synthetic Asset) Transactions |                |            |                         |                                                 |                                          |            |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--------------------------------------------------------------|----------------|------------|-------------------------|-------------------------------------------------|------------------------------------------|------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6          | 7              | 8             | Derivative Instrument(s) Open                                |                |            | Cash Instrument(s) Held |                                                 |                                          |            |            |
|                                            |                                                                        | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | 9                                                            | 10             | 11         | 12                      | 13                                              | 14 NAIC Designation or Other Description | 15         | 16         |
| Number                                     | Description                                                            | Description                           | Amount          | Value                        | Value      | Date           | Date          | Description                                                  | Carrying Value | Fair Value | CUSIP                   | Description                                     | Description                              | Value      | Fair Value |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,050,000                   | 11,663,763 | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 64031D-AB-6             | Nelnet Student Loan Trus-SERIES 19-3A CLASS B   | 1                                        | 12,050,000 | 11,663,763 |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,926,042                    | 1,699,834  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 63939F-AC-4             | Navient Student Loan Tru-SERIES 15-1 CLASS B    | 1                                        | 1,926,042  | 1,699,834  |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,000,000                    | 5,003,450  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 12550G-AE-3             | CIFC Funding Ltd-CIFC 2018-5A B ..              | 1                                        | 5,000,000  | 5,003,450  |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,750,000                    | 6,748,009  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 77341D-AE-7             | Rockford Tower CLO 2017--SERIES 17-3A CLASS B   | 1                                        | 6,750,000  | 6,748,009  |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,600,000                    | 3,601,415  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 87249C-AE-1             | TICP CLO X LTD-SERIES 18-10A CLASS C            | 1                                        | 3,600,000  | 3,601,415  |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,200,000                    | 3,199,997  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 48250R-BN-5             | KKR CLO 12 Ltd-KKR 12 BR2                       | 1                                        | 3,200,000  | 3,199,997  |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,250,000                    | 4,253,485  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 75888M-AG-5             | Regatta XIV Funding Ltd-SERIES 18-3A CLASS B    | 1                                        | 4,250,000  | 4,253,485  |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,200,000                    | 5,200,567  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 41154X-AG-0             | Harbor Park CLO, Ltd-HAR-HARB 2018-1A B1        | 1                                        | 5,200,000  | 5,200,567  |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 38,600,000                   | 38,616,830 | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 06762L-AM-0             | Barings CLO Ltd 2020-I-BABSN 2020-1A AR         | 1                                        | 38,600,000 | 38,616,830 |
| 57629*AG6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,122,649                    | 7,953,731  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 032095-AH-4             | Amphenol Corp-SENIOR UNSECURED                  | 1                                        | 8,122,649  | 7,953,731  |
| 57629*AJ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 50,000,000      | 9,550,000                    | 663,990    | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     | (8,891,062)    |            | 04965F-AG-6             | Atrium XV-SERIES 15A CLASS B                    | 1                                        | 9,550,000  | 9,555,052  |
| 57629*AJ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,687,099                   | 16,270,430 | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 66704J-CB-2             | NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B    | 1                                        | 18,687,099 | 16,270,430 |
| 57629*AJ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,600,000                    | 5,194,927  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 64034N-AB-1             | NSLT 2019-2A B                                  | 1                                        | 5,600,000  | 5,194,927  |
| 57629*AJ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,100,000                    | 2,927,065  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 63940A-AD-0             | NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B   | 1                                        | 3,100,000  | 2,927,065  |
| 57629*AJ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,000,000                    | 6,001,632  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 06762L-AN-8             | Barings CLO Ltd 2020-I-BABSN 2020-1A BR         | 1                                        | 6,000,000  | 6,001,632  |
| 57629*AJ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,100,000                    | 1,100,110  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 08179M-AC-3             | Benefit Street Partners -BSP 2018-15A A2A       | 1                                        | 1,100,000  | 1,100,110  |
| 57629*AJ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,500,000                    | 2,502,398  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 13876J-AE-2             | Canyon Capital CLO Ltd-CANVC 2012-1RA B         | 1                                        | 2,500,000  | 2,502,398  |
| 57629*AJ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,400,000                    | 6,403,200  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 77342K-AC-4             | Rockford Tower CLO 2018-2 Ltd                   | 1                                        | 6,400,000  | 6,403,200  |
| 57629*AJ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,050,000                    | 7,944,980  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 06760G-AC-5             | Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B     | 1                                        | 8,050,000  | 7,944,980  |
| 57629*AK7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 50,000,000      | 10,000,000                   | 1,109,618  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     | (8,891,062)    |            | 24380L-AE-3             | DEER CREEK CLO LTD 2017--SERIES 17-1A CLASS B   | 1                                        | 10,000,000 | 10,000,680 |
| 57629*AK7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 24,500,000                   | 24,513,843 | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 05683E-AN-2             | Bain Capital Credit CLO -BCC 2020-2A AR         | 1                                        | 24,500,000 | 24,513,843 |
| 57629*AK7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,570,000                   | 13,571,221 | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 48249V-AG-4             | KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R    | 1                                        | 13,570,000 | 13,571,221 |
| 57629*AK7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,000,000                    | 4,000,016  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 05874X-AC-3             | Ballyrock CDO Ltd-BALLY 2020-14A A2             | 1                                        | 4,000,000  | 4,000,016  |
| 57629*AK7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,400,000                    | 3,400,687  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 75009P-AE-7             | Rad CLO 12 Ltd-RAD 2021-12A C                   | 1                                        | 3,400,000  | 3,400,687  |
| 57629*AK7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,066,526                    | 6,299,912  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 46149M-AA-4             | Invesco CLO Ltd-INVCO 2021-2A A                 | 1                                        | 6,066,526  | 6,299,912  |
| 57629*AL5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 50,000,000      | 8,715,561                    | (369,312)  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     | (8,891,062)    |            | F7701F-AA-5             | SFR FTTH SAS Term Loan                          | 2                                        | 8,715,561  | 8,521,750  |
| 57629*AL5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 24,500,000                   | 24,361,330 | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 06760W-AG-1             | Barings Middle Market CL-BMM 2021-1A B          | 1                                        | 24,500,000 | 24,361,330 |
| 57629*AL5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,750,000                    | 9,740,962  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 92918Q-AE-0             | Voya CLO Ltd-VOYA 2021-1A B                     | 1                                        | 9,750,000  | 9,740,962  |
| 57629*AL5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,100,000                    | 1,100,110  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 08179M-AC-3             | Benefit Street Partners -BSP 2018-15A A2A       | 1                                        | 1,100,000  | 1,100,110  |
| 57629*AL5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,600,000                    | 4,584,737  | 06/28/2023     | 12/28/2042    | Interest Rate Swap - OTC                                     |                |            | 05875H-AE-3             | Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B | 1                                        | 4,600,000  | 4,584,737  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                  |                  | Components of the Replication (Synthetic Asset) Transactions |                              |             |                         |                                                                                                  |             |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|------------------|------------------|--------------------------------------------------------------|------------------------------|-------------|-------------------------|--------------------------------------------------------------------------------------------------|-------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7                | 8                | Derivative Instrument(s) Open                                |                              |             | Cash Instrument(s) Held |                                                                                                  |             |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                  |                  | 9                                                            | 10                           | 11          | 12                      | 13                                                                                               | 14          | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date   | Maturity Date    | Description                                                  | Book/Adjusted Carrying Value | Fair Value  | CUSIP                   | Description                                                                                      | Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*AL5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 6,375,000                    | 6,297,745    | 06/28/2023 ..... | 12/28/2042 ..... | Interest Rate Swap - OTC .....                               |                              |             | 680033-AC-1 .           | Old National Bancorp/IN-SENIOR UNSECURED NOTE .....                                              | 2 .....     | 6,375,000                    | 6,297,745   |
| 57629*AL5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,000,000                    | 5,018,930    | 06/28/2023 ..... | 12/28/2042 ..... | Interest Rate Swap - OTC .....                               |                              |             | 55819F-AE-1 .           | Madison Park Funding Ltd-MDPK 2022-55A B1 .....                                                  | 1 .....     | 5,000,000                    | 5,018,930   |
| 57629*AM3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 50,000,000      | 5,400,000                    | (3,489,010)  | 06/28/2023 ..... | 12/28/2042 ..... | Interest Rate Swap - OTC .....                               |                              | (8,891,062) | 12548J-AE-2 .           | CIFC FUNDING LTD-SERIES 17-3A CLASS A2 .....                                                     | 1 .....     | 5,400,000                    | 5,402,052   |
| 57629*AM3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 11,900,000                   | 11,865,776   | 06/28/2023 ..... | 12/28/2042 ..... | Interest Rate Swap - OTC .....                               |                              |             | 74988L-AC-8 .           | ALM XIV Ltd-SERIES 14-14A CLASS A2R2 .....                                                       | 1 .....     | 11,900,000                   | 11,865,776  |
| 57629*AM3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 6,000,000                    | 5,840,992    | 06/28/2023 ..... | 12/28/2042 ..... | Interest Rate Swap - OTC .....                               |                              |             | 66704J-AJ-7 .           | Nor thstar Education Fina-REVENUE BONDS .....                                                    | 1 .....     | 6,000,000                    | 5,840,992   |
| 57629*AM3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 8,000,000                    | 7,980,664    | 06/28/2023 ..... | 12/28/2042 ..... | Interest Rate Swap - OTC .....                               |                              |             | 39808P-AN-6 .           | Greywolf CLO V Ltd-GWOLF 2015-1A A2R .....                                                       | 1 .....     | 8,000,000                    | 7,980,664   |
| 57629*AM3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 11,200,000                   | 11,202,778   | 06/28/2023 ..... | 12/28/2042 ..... | Interest Rate Swap - OTC .....                               |                              |             | 08181B-AS-8 .           | Benefit Street Partners -SERIES 16-9A CLASS BR .....                                             | 1 .....     | 11,200,000                   | 11,202,778  |
| 57629*AM3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 8,000,000                    | 7,999,552    | 06/28/2023 ..... | 12/28/2042 ..... | Interest Rate Swap - OTC .....                               |                              |             | 94951D-AC-7 .           | Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A1B .....                                            | 1 .....     | 8,000,000                    | 7,999,552   |
| 57629*AM3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 7,730,356                    | 7,236,889    | 06/28/2023 ..... | 12/28/2042 ..... | Interest Rate Swap - OTC .....                               |                              |             | 05389L-AB-9 .           | Avolon Aerospace Leasing Secured Note B7 .....                                                   | 1 .....     | 7,730,356                    | 7,236,889   |
| 57629*GG0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 350,000,000     | 34,877,847                   | (82,660,473) | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 36248M-AJ-6 .           | GT Loan Financing I Ltd -SERIES 2013-1A CLASS AR .....                                           | 1 .....     | 34,753,639                   | 34,756,106  |
| 57629*GG0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 293,418,210                  | 293,418,210  | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 49232F-MM-2 .           | KREOCS LENDING I LLC - Senior Secured Term Facility .....                                        | 1 .....     | 293,418,210                  | 293,418,210 |
| 57629*GG0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 29,625,378                   | 29,625,497   | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 04941Y-AC-3 .           | Atlas Senior Loan Fund X-SERIES 18-11A CLASS A1L .....                                           | 1 .....     | 29,625,378                   | 29,625,497  |
| 57629*GG0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 23,982,192                   | 23,684,136   | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | G7332F-AG-8 .           | HRPF Engine Leasing Ltd Senior Secured .....                                                     | 2 .....     | 23,982,192                   | 23,684,136  |
| 57629*GG0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 4,616,170                    | 4,434,722    | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 78443G-AJ-4 .           | SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLASS B .....                                               | 1 .....     | 4,616,170                    | 4,434,722   |
| 57629*GG0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 15,198,048                   | 14,539,935   | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 25763F-AF-7 .           | Donaldson Co Inc Senior Unsecured Notes .....                                                    | 1 .....     | 15,198,048                   | 14,539,935  |
| 57629*GG0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 11,846,400                   | 11,181,201   | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 392709-AA-8 .           | Green Brick Partners, In Senior Unsecured Notes .....                                            | 1 .....     | 11,846,400                   | 11,181,201  |
| 57629*GG0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 11,916,853                   | 11,916,853   | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 186858-MM-9 .           | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility .....               | 1 .....     | 11,916,853                   | 11,916,853  |
| 57629*GG0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 225,000,000     | 18,079,889                   | (58,335,873) | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              | 79,889      | 88167#-AA-8 .           | Tetragon Financial Group (Delaware) LLC - Revolver .....                                         | 1 .....     | 18,000,000                   | 18,000,000  |
| 57629*GF2 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 178,710,145                  | 178,710,145  | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 32008Z-MM-6 .           | FIRST EAGLE DIRECT LENDING V-B, LLC - Secured Revolving Loan Facility .                          | 1 .....     | 178,710,145                  | 178,710,145 |
| 57629*GF2 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 29,283,221                   | 29,283,221   | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 96269#-MM-9 .           | VPC ASSET BACKED OPPORTUNISTIC CREDIT Holdings Fund, L.P - Secured Revolving Loan Facility ..... | 1 .....     | 29,283,221                   | 29,283,221  |
| 57629*GF2 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 25,000,000                   | 25,005,950   | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 67104L-AF-4 .           | QHA Loan Funding 2013-2 -QHAF 2013-2A BR .....                                                   | 1 .....     | 25,000,000                   | 25,005,950  |
| 57629*GF2 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 13,850,000                   | 13,850,457   | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 38137P-AU-4 .           | Goldentree Loan Opportun-SERIES 2015-10A CLASS BR .....                                          | 1 .....     | 13,850,000                   | 13,850,457  |
| 57629*GF2 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 3,800,000                    | 3,774,339    | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 74988L-AJ-3 .           | ALM XIV Ltd-SERIES 14-14A CLASS BR2 .....                                                        | 1 .....     | 3,800,000                    | 3,774,339   |
| 57629*GE5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 300,000,000     | 15,106,434                   | (85,034,325) | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              | 106,434     | 48250W-AJ-4 .           | KKR CLO 14 Ltd-KKR 14 BR .....                                                                   | 1 .....     | 15,000,000                   | 15,001,320  |
| 57629*GE5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,000,000                    | 4,999,735    | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 87248K-AS-3 .           | TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R .....                                                    | 1 .....     | 5,000,000                    | 4,999,735   |
| 57629*GE5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 1,013,706                    | 894,650      | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 63939F-AC-4 .           | Navient Student Loan Tru-SERIES 15-1 CLASS B .....                                               | 1 .....     | 1,013,706                    | 894,650     |
| 57629*GE5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 8,350,000                    | 8,280,645    | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 97315T-AG-7 .           | THL Credit Wind River 20-WINDR 2017-1A CR .....                                                  | 1 .....     | 8,350,000                    | 8,280,645   |
| 57629*GE5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 14,538,833                   | 14,538,819   | 09/11/2023 ..... | 06/10/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |             | 06760G-AA-9 .           | Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1 .....                                               | 1 .....     | 14,538,833                   | 14,538,819  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                    |             |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|----------------------------------------------------|-------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                    |             |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                 | 14          | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                        | Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,024,025                   | 16,503,597   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 13877P-AA-5             | Canyon CLO 2021-4 Ltd-CANYC 2021-4A                | 1           | 16,024,025                   | 16,503,597 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,200,000                   | 16,199,514   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 06760J-AE-5             | Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B    | 1           | 16,200,000                   | 16,199,514 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,000,000                   | 15,999,952   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 06760X-AC-8             | BARINGS CLO LTD 2018-IV-SERIES 18-4A CLASS A2      | 1           | 16,000,000                   | 15,999,952 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 9,999,630    | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 13876L-AL-1             | Canyon CLO 2020-1 Ltd-CANYC 2020-1A BR             | 1           | 10,000,000                   | 9,999,630  |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,836,345                   | 25,008,250   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 14317V-AQ-3             | CARLYLE US CLO 2019-4 LT-CGMS 2019-4A A11R         | 1           | 23,836,345                   | 25,008,250 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 15,059,355   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 07403C-AC-5             | Bear Mountain Park CLO L-BRMTN 2022-1A B           | 1           | 15,000,000                   | 15,059,355 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 14,983,995   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 97988P-BA-3             | Woodmont 2017-1 Trust-WDMNT 2017-1A1RR             | 1           | 15,000,000                   | 14,983,995 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 14,734,035   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 97988P-BE-5             | Woodmont 2017-1 Trust-WDMNT 2017-1A BRR            | 1           | 15,000,000                   | 14,734,035 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 14,750,400   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 97988P-BG-0             | Woodmont 2017-1 Trust-WDMNT 2017-1A CRR            | 1           | 15,000,000                   | 14,750,400 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,116,512                   | 14,676,219   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 28166G-AB-1             | EDvestinU Private Educat-SERIES 19-A CLASS B       | 1           | 16,116,512                   | 14,676,219 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,647,185                   | 14,164,957   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 039937-AA-5             | Ares LXIII CLO Ltd-ARES 2022-63A A1A               | 1           | 13,647,185                   | 14,164,957 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 17,000,000                   | 17,034,136   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 067930-AC-1             | Barings Private Credit C-BPCC 2023-1A A2           | 1           | 17,000,000                   | 17,034,136 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,500,000                   | 12,510,413   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 67115L-AC-8             | Oak Hill Credit Partners-OAKC 2021-16A B           | 1           | 12,500,000                   | 12,510,413 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,000,000                   | 20,101,620   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 000842-AA-2             | ABPCI DIRECT LENDING FUN-ABPCI 2023-15A A1         | 1           | 20,000,000                   | 20,101,620 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,682,296                   | 11,000,286   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 67113G-AC-1             | OHA Credit Funding 5 Ltd-OAKC 2020-5A A1           | 1           | 10,682,296                   | 11,000,286 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,138,510   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 827925-AE-8             | Silver Point Clo 3 Ltd-SPCLO 2023-3A B             | 1           | 10,000,000                   | 10,138,510 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,707,952                   | 10,427,231   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 63943B-AA-1             | Navigator Aircraft ABS L-NAVTR 2021-1 A            | 1           | 11,707,952                   | 10,427,231 |
| 57629*GE5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,087,180   | 09/11/2023     | 06/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 69121M-AC-4             | OR 2023-14A B-OR 2023-14A B                        | 1           | 10,000,000                   | 10,087,180 |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 8,880,536                    | (76,043,581) | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          | 80,536                       | (84,843,721) | 38137P-AS-9             | Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR | 1           | 8,800,000                    | 8,800,141  |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,000,000                   | 20,000,000   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 96269F-MM-9             | X WH REDF2-TSE SELLER, LLC - Term Loan Facility    | 1           | 20,000,000                   | 20,000,000 |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,500,000                    | 7,499,468    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 55819T-AU-5             | Madison Park Funding XX -SERIES 2016-20A CLASS CR  | 1           | 7,500,000                    | 7,499,468  |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,900,000                   | 13,881,179   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 03328Y-AE-4             | Anchorage Capital CLO LT-ANCHC 2018-1RA B          | 1           | 13,900,000                   | 13,881,179 |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,450,000                    | 6,841,423    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 64034C-AB-5             | Nelnet Student Loan Trus-NSLT 2019-1A B            | 1           | 7,450,000                    | 6,841,423  |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 53,338,642                   | 53,508,267   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 278300-AJ-7             | Eaton Vance CLO 2020-1 L-EATON 2020-1A AR          | 1           | 53,338,642                   | 53,508,267 |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,350,000                    | 5,349,791    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 36320T-AJ-1             | Galaxy XXII CLO Ltd-GALXY 2016-22A BRR             | 1           | 5,350,000                    | 5,349,791  |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 60,020,000                   | 60,059,073   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 03768M-AJ-6             | Apidos CLO XXXIII-APID 2020-33A AR                 | 1           | 60,020,000                   | 60,059,073 |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 32,207,384                   | 32,270,996   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 282523-AH-2             | 1828 CLO Ltd-GUGG4 2016-1A A1S1                    | 1           | 32,207,384                   | 32,270,996 |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,460,500                   | 12,182,120   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 06760Q-AU-3             | Barings Middle Market CL-BMM 2017-1A CR            | 2           | 12,460,500                   | 12,182,120 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |               |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                                  |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|---------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|----------------------------------------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6             | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                                  |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |               |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                               | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value    | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                                      | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,800,000                   | 12,712,602    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06762T-AG-6             | Babson CLO Ltd/Cayman Islands                                                    | 2                                     | 12,800,000                   | 12,712,602  |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,325,313                    | 1,948,906     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 91824X-AE-0             | VCP RRL ABS II Ltd-VCPRL 2022-1A B                                               | 2                                     | 2,325,313                    | 1,948,906   |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,400,000                    | 2,399,902     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 05683E-AU-6             | Bain Capital Credit CLO -BCC 2020-2A DR                                          | 2                                     | 2,400,000                    | 2,399,902   |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,250,000                    | 2,252,999     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 29002H-AS-8             | Elmwood CLO III Ltd-ELMW3 2019-3A DR                                             | 2                                     | 2,250,000                    | 2,252,999   |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,250,000                    | 2,250,119     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 278300-AQ-1             | Eaton Vance CLO 2020-1 L-EATON 2020-1A DR                                        | 2                                     | 2,250,000                    | 2,250,119   |
| 57629*GD7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,632,066                   | 15,006,375    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 17182X-AL-5             | CIFC Funding 2019-IV Ltd-CIFC 2019-4A A1R                                        | 1                                     | 14,632,066                   | 15,006,375  |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 325,000,000     | 8,404,751                    | (103,048,541) | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          | 104,751                      | (111,350,301) | 05684D-AG-8             | Bain Capital Credit CLO-BCC 2020-1A B FLOATING                                   | 1                                     | 8,300,000                    | 8,301,760   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,000,000                    | 7,982,416     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 83608G-AQ-9             | Sound Point CLO II Ltd-SNDPT 2013-1A A2R                                         | 1                                     | 8,000,000                    | 7,982,416   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 14,991,240    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 05682V-AC-9             | Bain Capital Credit CLO -SERIES 18-2A CLASS A2                                   | 1                                     | 15,000,000                   | 14,991,240  |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 149,931,121                  | 149,931,115   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 04940J-AC-7             | Atlas Securitized Products Funding 1 LP - Revolver A2                            | 1                                     | 149,931,121                  | 149,931,115 |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 65,599,443                   | 65,599,443    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 69324#-MN-7             | PORED LENDING III SPE I LLC and PORED LENDING III OFFSHORE LTD.-Term Loan 2020-2 | 1                                     | 65,599,443                   | 65,599,443  |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,100,000                    | 1,100,110     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 08179M-AC-3             | Benefit Street Partners -BSP 2018-15A A2A                                        | 1                                     | 1,100,000                    | 1,100,110   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,800,000                    | 5,771,667     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 01749B-AC-3             | Allegro CLO VI Ltd-ALLEG 2017-2A C                                               | 1                                     | 5,800,000                    | 5,771,667   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,200,000                    | 3,193,363     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06762J-AE-3             | Babson CLO Ltd/Cayman Is-BABSN 2021-2A C                                         | 1                                     | 3,200,000                    | 3,193,363   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 32,878,311                   | 26,886,737    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 341081-FR-3             | Florida Power & Light Co-SECURED Barings Middle Market CL-BMM 2018-1A B          | 1                                     | 32,878,311                   | 26,886,737  |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 22,362,273                   | 23,474,514    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06761M-AC-1             | Canyon Capital CLO 2019-CANYC 2019-2A CR                                         | 1                                     | 22,362,273                   | 23,474,514  |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,600,000                    | 5,599,698     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 13887W-AN-0             | Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR                                         | 1                                     | 5,600,000                    | 5,599,698   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,330,000                    | 5,330,149     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 42086N-AJ-7             | Bain Capital Credit CLO -BCC 2020-3A A1R                                         | 1                                     | 5,330,000                    | 5,330,149   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,775,391                    | 4,949,713     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 05684C-AL-9             | OHA Credit Funding 4 Ltd-OAKC 2019-4A CR                                         | 1                                     | 4,775,391                    | 4,949,713   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,100,000                    | 5,104,029     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67098D-AW-3             | Signal Peak CLO 9 Ltd-SPEAK 2021-9A C                                            | 1                                     | 5,100,000                    | 5,104,029   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,947,552                    | 6,001,164     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 82670Q-AG-4             | Oak Hill Credit Partners                                                         | 1                                     | 5,947,552                    | 6,001,164   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,300,000                    | 4,302,786     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67707L-AJ-7             | KVK CLO 2016-1 Ltd-KVK 2016-1A CR2                                               | 1                                     | 4,300,000                    | 4,302,786   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,200,000                    | 4,157,198     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 97314D-AG-3             | Bain Capital Credit CLO -BCC 2021-5A C                                           | 1                                     | 4,200,000                    | 4,157,198   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,300,000                    | 4,300,310     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 05682E-AG-8             | Neuberger Berman CLO XX -NEUB 2015-20A BRR                                       | 1                                     | 4,300,000                    | 4,300,310   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,525,000                    | 3,527,510     | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 64130T-BC-8             | Landmark Equity Partners XVI-D, LLC                                              | 1                                     | 3,525,000                    | 3,527,510   |
| 57629*GC9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 40,000,000                   | 40,000,000    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 51509S-MM-6             | OOP CLO 2019-16 Ltd-SERIES 19-16A CLASS CR                                       | 1                                     | 40,000,000                   | 40,000,000  |
| 57629*GB1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 325,000,000     | 5,904,805                    | (106,627,559) | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          | 104,805                      | (112,427,333) | 67570Q-AP-6             |                                                                                  | 1                                     | 5,800,000                    | 5,799,774   |



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                           |                                                |                    |                                    |             |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |              |                         |                                                                                                                          |                                                      |                                    |            |
|--------------------------------------------|---------------------------------------------------------------------------|------------------------------------------------|--------------------|------------------------------------|-------------|-------------------|------------------|--------------------------------------------------------------|------------------------------------|--------------|-------------------------|--------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|------------------------------------|------------|
| 1                                          | 2                                                                         | 3                                              | 4                  | 5                                  | 6           | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |              | Cash Instrument(s) Held |                                                                                                                          |                                                      |                                    |            |
|                                            |                                                                           | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value  | Effective<br>Date | Maturity<br>Date | 9                                                            | 10                                 | 11           | 12                      | 13                                                                                                                       | 14<br>NAIC<br>Designation or<br>Other<br>Description | 15                                 | 16         |
| Number                                     | Description                                                               | Description                                    |                    |                                    |             |                   |                  | Description                                                  | Book/Adjusted<br>Carrying<br>Value | Fair Value   | CUSIP                   | Description                                                                                                              | Description                                          | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| 57629*GB1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 12,000,000                         | 12,000,432  | 09/11/2023        | 06/11/2051       | SOFR Replacement Swap - CME cleared                          |                                    |              | 92917J-AE-7             | Voya CLO 2018-2 Ltd-VOYA 2018-2A B1                                                                                      | 1                                                    | 12,000,000                         | 12,000,432 |
| 57629*GB1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 75,371,240                         | 75,371,240  | 09/11/2023        | 06/11/2051       | SOFR Replacement Swap - CME cleared                          |                                    |              | 69324#-MM-9             | PORED LENDING III LLC, PORED<br>LENDING III SPE I LLC and PORED<br>LENDING III OFFSHORE LTD.,-Term Loan<br>Series 2019-1 | 1                                                    | 75,371,240                         | 75,371,240 |
| 57629*GB1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 60,000,000                         | 59,999,520  | 09/11/2023        | 06/11/2051       | SOFR Replacement Swap - CME cleared                          |                                    |              | 83614X-AQ-4             | Sound Point CLO XXVI Ltd-SNDPT<br>2020-1A AR                                                                             | 1                                                    | 60,000,000                         | 59,999,520 |
| 57629*GB1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 57,701,106                         | 58,281,597  | 09/11/2023        | 06/11/2051       | SOFR Replacement Swap - CME cleared                          |                                    |              | 67115L-AA-2             | Oak Hill Credit Partners-OAKC 2021-<br>16A A                                                                             | 1                                                    | 57,701,106                         | 58,281,597 |
| 57629*GB1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 53,185,392                         | 53,241,502  | 09/11/2023        | 06/11/2051       | SOFR Replacement Swap - CME cleared                          |                                    |              | 67104L-AE-7             | OHA Loan Funding 2013-2 -OHALF<br>2013-2A AR                                                                             | 1                                                    | 53,185,392                         | 53,241,502 |
| 57629*GB1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 50,000,000                         | 48,941,800  | 09/11/2023        | 06/11/2051       | SOFR Replacement Swap - CME cleared                          |                                    |              | 17275G-AA-4             | CIRUS-2018-1A A                                                                                                          | 1                                                    | 50,000,000                         | 48,941,800 |
| 57629*GB1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 50,000,000                         | 48,539,550  | 09/11/2023        | 06/11/2051       | SOFR Replacement Swap - CME cleared                          |                                    |              | 25255A-AA-4             | DCF 2019-1A A                                                                                                            | 1                                                    | 50,000,000                         | 48,539,550 |
| 57629*GB1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 13,100,000                         | 13,112,000  | 09/11/2023        | 06/11/2051       | SOFR Replacement Swap - CME cleared                          |                                    |              | 67098D-AU-7             | OHA Credit Funding 4 Ltd-OAKC 2019-<br>4A BR                                                                             | 1                                                    | 13,100,000                         | 13,112,000 |
| 57629*AW1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              | 55,000,000         | 23,500,000                         | 13,840,626  | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    | (9,659,586)  | 92558V-AC-8             | Vibrant CLO Ltd-SERIES 18-9A CLASS<br>A2                                                                                 | 1                                                    | 23,500,000                         | 23,500,212 |
| 57629*AW1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 5,796,556                          | 5,532,282   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 78442G-PL-4             | SLM STUDENT LOAN TRUST-SERIES 2005-<br>4 CLASS B                                                                         | 1                                                    | 5,796,556                          | 5,532,282  |
| 57629*AW1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 6,400,000                          | 6,395,309   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 01749B-AB-5             | Allegro CLO VI Ltd-ALLEG 2017-2A B                                                                                       | 1                                                    | 6,400,000                          | 6,395,309  |
| 57629*AW1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 7,500,000                          | 7,501,838   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 77342J-AC-7             | Rockford Tower CLO 2018-SERIES 18-<br>1A CLASS B                                                                         | 1                                                    | 7,500,000                          | 7,501,838  |
| 57629*AW1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 6,900,000                          | 6,905,182   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 65023T-AK-8             | Newark BSL CLO 1 Ltd-NBCLC 2016-1A<br>A2R                                                                                | 1                                                    | 6,900,000                          | 6,905,182  |
| 57629*AW1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 496,718                            | 496,718     | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 06759F-AD-8             | BABSON CLO LTD 2015-II-SERIES 15-2A<br>CLASS B2R                                                                         | 1                                                    | 496,718                            | 496,718    |
| 57629*AW1                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 17,000,000                         | 17,166,260  | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 38174Z-AC-9             | GoLub Capital Partners C-GOCAP<br>2019-42RA A2R                                                                          | 1                                                    | 17,000,000                         | 17,166,260 |
| 57629*AV3                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              | 60,000,000         | 1,628,810                          | (8,945,141) | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    | (10,537,730) | F7701#-AA-5             | SFR FTTH SAS Term Loan                                                                                                   | 2                                                    | 1,628,810                          | 1,592,589  |
| 57629*AV3                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 18,500,000                         | 18,418,859  | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 50188G-AX-1             | LCM XVIII LP-LCM 18A A2R                                                                                                 | 1                                                    | 18,500,000                         | 18,418,859 |
| 57629*AV3                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 7,500,000                          | 7,494,210   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 33882G-AG-3             | Flatiron Clo 17 Ltd-FLAT 2017-1A BR                                                                                      | 1                                                    | 7,500,000                          | 7,494,210  |
| 57629*AV3                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 4,700,000                          | 4,703,483   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 67707C-AU-2             | Oak Hill Credit Partners-OAKC 2014-<br>10RA CR                                                                           | 1                                                    | 4,700,000                          | 4,703,483  |
| 57629*AV3                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 2,000,000                          | 2,000,000   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 62848F-AC-6             | MYERS PARK CLO LTD-MYERS 2018-1A A2                                                                                      | 1                                                    | 2,000,000                          | 2,000,000  |
| 57629*AV3                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 4,967,949                          | 5,002,635   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 25654#-AA-0             | Dodger Tickets LLC Senior Secured                                                                                        | 1                                                    | 4,967,949                          | 5,002,635  |
| 57629*AV3                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 8,000,000                          | 8,037,120   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 75009J-AB-7             | Rad CLO 17 Ltd-RAD 2022-17A B1                                                                                           | 1                                                    | 8,000,000                          | 8,037,120  |
| 57629*AV3                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 40,194,608                         | 40,187,132  | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 38179N-AB-0             | GoLub Capital Partners C-GOCAP<br>2024-71A A                                                                             | 1                                                    | 40,194,608                         | 40,187,132 |
| 57629*AX9                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              | 55,000,000         | 25,266,388                         | 15,507,919  | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    | (9,732,344)  | 83609Y-AC-0             | Sounds Point CLO IV-R LT-SERIES 13-<br>3RA CLASS A                                                                       | 1                                                    | 25,266,388                         | 25,240,263 |
| 57629*AX9                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 5,065,290                          | 4,838,114   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 78442G-QA-7             | SLM STUDENT LOAN TRUST-SERIES 2005-<br>6 CLASS B                                                                         | 1                                                    | 5,065,290                          | 4,838,114  |
| 57629*AX9                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 15,000,000                         | 15,186,075  | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 000849-AC-3             | ABPCI Direct Lending Fun-ABPCI<br>2023-16A B                                                                             | 1                                                    | 15,000,000                         | 15,186,075 |
| 57629*AX9                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 15,000,000                         | 15,015,315  | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 29001L-AN-1             | Elmwood CLO II Ltd-ELMW2 2019-2A BR                                                                                      | 1                                                    | 15,000,000                         | 15,015,315 |
| 57629*AX9                                  | Evergreen Basket of Long Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1                                              |                    | 5,900,000                          | 5,900,348   | 04/11/2023        | 04/09/2043       | Interest Rate Swap - OTC SOFR                                |                                    |              | 40436X-AG-2             | HIGHBRIDGE LOAN MANAGEME-SERIES<br>2014 CLASS BR                                                                         | 1                                                    | 5,900,000                          | 5,900,348  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                  |                  | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                                              |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|------------------|------------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|----------------------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7                | 8                | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                                              |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                  |                  | 9                                                            | 10                           | 11           | 12                      | 13                                                                                           | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date   | Maturity Date    | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                                  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*AY7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 55,000,000      | 25,900,000                   | 16,128,884   | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              | (9,732,344)  | 04016V-AC-9 .....       | ARES XLVII CLO Ltd-SERIES 18-47A CLASS A2 .....                                              | 1 .....                               | 25,900,000                   | 25,861,228 |
| 57629*AY7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 10,000,000                   | 9,999,490    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 033292-AS-2 .....       | ANCHORAGE CAPITAL CLO 20-SERIES 13-1A CLASS A2R .....                                        | 1 .....                               | 10,000,000                   | 9,999,490  |
| 57629*AY7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 10,900,000                   | 10,901,581   | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 38138D-AS-5 .....       | Goldentree Loan Manageme-GLM 2019-5A CR .....                                                | 1 .....                               | 10,900,000                   | 10,901,581 |
| 57629*AY7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,000,000                    | 5,002,000    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 29001L-AQ-4 .....       | Elmwood CLO II Ltd-ELMW2 2019-2A CR .....                                                    | 1 .....                               | 5,000,000                    | 5,002,000  |
| 57629*AY7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 2,575,000                    | 2,577,057    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 08179H-AC-4 .....       | Benefit Street Partners -BSP 2017-12A B .....                                                | 1 .....                               | 2,575,000                    | 2,577,057  |
| 57629*AY7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 1,000,000                    | 1,000,959    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 13876J-AE-2 .....       | Canyon Capital CLO Ltd-CANYC 2012-1RA B .....                                                | 1 .....                               | 1,000,000                    | 1,000,959  |
| 57629*AY7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 6,476,152                    | 6,293,486    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 512807-AU-2 .....       | Lam Research Corp-SENIOR UNSECURED .....                                                     | 1 .....                               | 6,476,152                    | 6,293,486  |
| 57629*AY7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,000,000                    | 5,018,930    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 55819F-AE-1 .....       | Madison Park Funding Ltd-MDPK 2022-55A B1 .....                                              | 1 .....                               | 5,000,000                    | 5,018,930  |
| 57629*AU5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 55,000,000      | 20,812,500                   | 11,307,808   | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              | (9,615,998)  | 06763H-AC-0 .....       | Babson CLO Ltd/Cayman Is-BABSN 2022-4A B .....                                               | 1 .....                               | 20,812,500                   | 20,923,805 |
| 57629*AU5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 9,950,158                    | 10,122,799   | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 87248K-AJ-3 .....       | TICP CLO V 2016-1 Ltd-TICP 2016-5A A1R .....                                                 | 1 .....                               | 9,950,158                    | 10,122,799 |
| 57629*AU5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 13,741,254                   | 13,900,375   | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 05875H-AC-7 .....       | BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2 .....                                       | 1 .....                               | 13,741,254                   | 13,900,375 |
| 57629*AU5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 1,000,000                    | 1,000,000    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 62848F-AC-6 .....       | MYERS PARK CLO LTD-MYERS 2018-1A A2 .....                                                    | 1 .....                               | 1,000,000                    | 1,000,000  |
| 57629*AU5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,500,000                    | 5,501,172    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 48661N-AE-8 .....       | KAYNE CLO-SERIES 19-6A CLASS B1 .....                                                        | 1 .....                               | 5,500,000                    | 5,501,172  |
| 57629*AU5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,846,670                    | 6,012,207    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 25654F-AB-8 .....       | Dodger Tickets LLC Senior Secured Marble Point CLO XI Ltd-MP11 2017-2A A .....               | 1 .....                               | 5,846,670                    | 6,012,207  |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 60,000,000      | 15,814,594                   | 5,336,940    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              | (10,490,179) | 56607F-AA-3 .....       | NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B .....                                           | 1 .....                               | 15,814,594                   | 15,827,119 |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 4,569,909                    | 3,889,440    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 66704J-BD-9 .....       | NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B .....                                           | 1 .....                               | 4,569,909                    | 3,889,440  |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 4,029,336                    | 3,403,260    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 66704J-BK-3 .....       | Wellfleet CLO Ltd-SERIES 18-1A CLASS B .....                                                 | 1 .....                               | 4,029,336                    | 3,403,260  |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 3,500,000                    | 3,495,748    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 94950J-AC-5 .....       | Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C .....                                        | 1 .....                               | 3,500,000                    | 3,495,748  |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 3,200,000                    | 3,190,346    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 22615E-AE-0 .....       | MYERS PARK CLO LTD-MYERS 2018-1A A2 .....                                                    | 1 .....                               | 3,200,000                    | 3,190,346  |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 2,000,000                    | 2,000,000    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 62848F-AC-6 .....       | Highbridge Loan Manageme-SERIES 4A-2014 CLASS A2R .....                                      | 1 .....                               | 2,000,000                    | 2,000,000  |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 11,900,000                   | 11,902,451   | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 44330G-AE-3 .....       | H.H.I. HULL NO. SB56 L.L Guaranteed Notes .....                                              | 1 .....                               | 11,900,000                   | 11,902,451 |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 6,918,750                    | 6,549,559    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 40425Q-AA-3 .....       | JCP Direct Lending CLO 2-JCPDL 2022-1I C .....                                               | 1 .....                               | 6,918,750                    | 6,549,559  |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 4,441,625                    | 4,340,409    | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 46655H-AF-0 .....       | KKR CLO 50 Ltd-KKR 2024-50A A .....                                                          | 1 .....                               | 4,441,625                    | 4,340,409  |
| 57629*BA8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 85,000,000                   | 85,015,300   | 04/11/2023 ..... | 04/09/2043 ..... | Interest Rate Swap - OTC SOFR .....                          |                              |              | 481952-AA-7 .....       | Allegro CLO VII Ltd-ALLEG 2018-1A A .....                                                    | 1 .....                               | 85,000,000                   | 85,015,300 |
| 57629*GA3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 225,000,000     | 30,431,079                   | (46,888,201) | 09/11/2023 ..... | 06/11/2051 ..... | SOFR Replacement Swap - CME cleared .....                    | 72,528                       | (77,257,529) | 01750C-AA-1 .....       | KKR CLO 14 Ltd-KKR 14 AR .....                                                               | 1 .....                               | 30,358,551                   | 30,369,328 |
| 57629*GA3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 152,702                      | 152,765      | 09/11/2023 ..... | 06/11/2051 ..... | SOFR Replacement Swap - CME cleared .....                    |                              |              | 48250W-AG-0 .....       | Carlyle Global Market St-CGMS 2014-2RA A2 .....                                              | 1 .....                               | 152,702                      | 152,765    |
| 57629*GA3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,000,000                    | 5,001,010    | 09/11/2023 ..... | 06/11/2051 ..... | SOFR Replacement Swap - CME cleared .....                    |                              |              | 14314L-AE-5 .....       | Nelnet Student Loan Trus-NSLT 2020-5A B .....                                                | 1 .....                               | 5,000,000                    | 5,001,010  |
| 57629*GA3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 2,500,000                    | 2,503,214    | 09/11/2023 ..... | 06/11/2051 ..... | SOFR Replacement Swap - CME cleared .....                    |                              |              | 64032V-AB-5 .....       | YPC SPECIALTY LENDING INVESTMENTS INTERMEDIATE, L.P. - Secured Revolving Loan Facility ..... | 1 .....                               | 2,500,000                    | 2,503,214  |
| 57629*GA3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 49,995,090                   | 49,995,090   | 09/11/2023 ..... | 06/11/2051 ..... | SOFR Replacement Swap - CME cleared .....                    |                              |              | 91831Z-MM-5 .....       |                                                                                              | 1 .....                               | 49,995,090                   | 49,995,090 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                                  |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|----------------------------------------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                                  |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                                               | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                      | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*GA3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 96,712,093                   | 96,762,828   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 72403Z-NS-9             | PIONEERS GATE LLC 2021-1 CFCC                                                    | 1                                     | 96,712,093                   | 96,762,828  |
| 57629*GA3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,400,000                   | 13,373,790   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 08179L-AC-5             | Benefit Street Partners -SERIES 18-14A CLASS A2                                  | 1                                     | 13,400,000                   | 13,373,790  |
| 57629*GA3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,000,000                    | 8,000,936    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 67115W-AG-5             | OHA Credit Funding 1 LTD-SERIES 18-1A CLASS B                                    | 1                                     | 8,000,000                    | 8,000,936   |
| 57629*GA3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,100,000                    | 7,100,767    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 25255D-AE-0             | Diameter Capital CLO 1 L-DQLO 2021-1A A2                                         | 1                                     | 7,100,000                    | 7,100,767   |
| 57629*GA3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,470,942                   | 19,048,096   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 590488-AA-6             | Mesa Air Group, Inc. Class A Notes                                               | 2                                     | 20,470,942                   | 19,048,096  |
| 57629*GA3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 56,000,000                   | 56,000,000   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 515095-MM-6             | Landmark Equity Partners XVI-D, LLC                                              | 1                                     | 56,000,000                   | 56,000,000  |
| 57629*FZ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 14,080,568                   | (71,471,528) | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          | 80,568                       | (85,471,094) | 55820C-AE-5             | MADISON PARK FUNDING XXI-HDPK 2018-29A A2                                        | 1                                     | 14,000,000                   | 13,999,566  |
| 57629*FZ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 21,525,484                   | 21,525,354   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 26251L-AC-8             | DRYDEN 64 CLO LTD-DRSLF 2018-64A A                                               | 1                                     | 21,525,484                   | 21,525,354  |
| 57629*FZ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,100,000                   | 13,099,332   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 75884B-AC-2             | Regatta X Funding Ltd-SERIES 2017-3A CLASS B                                     | 1                                     | 13,100,000                   | 13,099,332  |
| 57629*FZ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,700,000                    | 4,700,005    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 04942J-AE-1             | Atlas Senior Loan Fund X-ATCLO 2018-10A B                                        | 1                                     | 4,700,000                    | 4,700,005   |
| 57629*FZ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,000,000                    | 6,869,653    | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 94950C-AG-1             | Wellfleet CLO Ltd-WELF 2021-1A C                                                 | 1                                     | 7,000,000                    | 6,869,653   |
| 57629*FZ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 128,265,550                  | 128,265,550  | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 46143#-MM-6             | Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2020-1 | 2                                     | 128,265,550                  | 128,265,550 |
| 57629*FZ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 31,600,000                   | 31,045,294   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 06760W-AE-6             | Barings Middle Market CL-BMM 2021-1A A2                                          | 1                                     | 31,600,000                   | 31,045,294  |
| 57629*FZ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 27,265,914                   | 27,043,825   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 62983P-AA-3             | Nakilat Inc-SECURED BOND                                                         | 1                                     | 27,265,914                   | 27,043,825  |
| 57629*FZ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,000,000                   | 11,000,000   | 09/11/2023     | 06/11/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 186858-MM-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility     | 1                                     | 11,000,000                   | 11,000,000  |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 100,000,000     | 65,012,875                   | 59,286,439   | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          | 12,875                       | (5,692,241)  | 03665Y-AN-5             | Antares CLO 2019-2 LTD-ANTR 2019-2A A1R                                          | 1                                     | 65,000,000                   | 64,978,680  |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,920,000                    | 4,921,333    | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 48249V-AS-0             | KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR                                      | 1                                     | 4,920,000                    | 4,921,333   |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,099,770                   | 16,860,144   | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 14316Y-AA-3             | Carlyle US CLO 2021-10 L-CGMS 2021-10A A                                         | 1                                     | 16,099,770                   | 16,860,144  |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,700,000                   | 13,674,724   | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 05682L-AL-1             | Bain Capital Credit CLO -BCC 2019-2A BR                                          | 1                                     | 13,700,000                   | 13,674,724  |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,050,000                    | 8,049,871    | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 48252R-AA-7             | KKR CLO 24 Ltd-KKR 24 BR                                                         | 1                                     | 8,050,000                    | 8,049,871   |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,000,000                    | 7,002,905    | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 48250W-AG-0             | KKR CLO 14 Ltd-KKR 14 AR                                                         | 1                                     | 7,000,000                    | 7,002,905   |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,000,000                   | 25,126,675   | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 69121M-AA-8             | OIL ROCK CLO LTD-OR 2023-14A A                                                   | 1                                     | 25,000,000                   | 25,126,675  |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,065,020   | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 05685J-AS-8             | Bain Capital Credit CLO -BCC 2022-5A DR                                          | 2                                     | 10,000,000                   | 10,065,020  |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,000,000                    | 2,985,339    | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 09630Q-AN-1             | BlueMountain CLO XXX Ltd-BLUEM 2020-30A BR                                       | 1                                     | 3,000,000                    | 2,985,339   |
| 57629*BD2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,650,000                    | 1,625,069    | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 06760G-AD-3             | Barings CLO Ltd 2018-I-SERIES 18-1A CLASS C                                      | 2                                     | 1,650,000                    | 1,625,069   |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 100,000,000     | 17,044,632                   | 15,270,076   | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          | 12,871                       | (5,675,970)  | 346845-AC-4             | Fort Benning Family Comm-UNSECURED                                               | 1                                     | 17,031,761                   | 20,946,046  |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 21,684,559                   | 20,982,112   | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 55921Q-AA-0             | Magna Imperio Systems Co-SECURED                                                 | 1                                     | 21,684,559                   | 20,982,112  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |            |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |             |                         |                                                                 |             |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--------------------------------------------------------------|------------------------------|-------------|-------------------------|-----------------------------------------------------------------|-------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6          | 7              | 8             | Derivative Instrument(s) Open                                |                              |             | Cash Instrument(s) Held |                                                                 |             |                              |            |
|                                            |                                                                        |                                       |                 |                              |            |                |               | 9                                                            | 10                           | 11          | 12                      | 13                                                              |             | 14                           | 15         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value  | CUSIP                   | Description                                                     | Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,300,000                   | 18,314,347 | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 830120-AA-2             | Sixth Street CLO-SIXST 2021-20A A1                              | 1           | 18,300,000                   | 18,314,347 |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,400,000                    | 9,324,781  | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |             |                         | THL Credit Wind River 20-SERIES 18-2A CLASS A2                  | 1           | 9,400,000                    | 9,324,781  |
|                                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,700,000                    | 3,681,918  | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 09630Q-AN-1             | BlueMountain CLO XXX Ltd-BLUEM 2020-30A BR                      | 1           | 3,700,000                    | 3,681,918  |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,625,000                   | 13,617,479 | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 04017E-AE-2             | ARES XXXIIR CLO LTD-SERIES 14-32RA CLASS A1B                    | 1           | 13,625,000                   | 13,617,479 |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,536,577                    | 1,542,196  | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 00435T-AB-7             | ACCESS GROUP INC-SERIES 2015-1 CLASS B                          | 1           | 1,536,577                    | 1,542,196  |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,600,000                    | 5,602,514  | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 12563E-AC-7             | CIFC Funding 2021-I Ltd-CIFC 2021-1A B                          | 1           | 5,600,000                    | 5,602,514  |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,500,000                    | 5,458,475  | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 48661A-AN-6             | KAYNE CLO I Ltd-KAYNE 2018-1A CR                                | 1           | 5,500,000                    | 5,458,475  |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,182,292                    | 4,050,671  | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 91159H-HR-4             | US Bancorp-SENIOR UNSECURED Barings Loan Partners CL-BABSN      | 1           | 4,182,292                    | 4,050,671  |
| 57629*BC4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,900,000                    | 6,933,313  | 09/05/2023     | 03/05/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 06762V-AC-0             | 2022-3A B                                                       | 1           | 6,900,000                    | 6,933,313  |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 125,000,000     | 45,878,586                   | 36,268,510 | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          | 39,149                       | (9,655,351) | 77342J-AA-1             | Rockford Tower CLO 2018--SERIES 18-1A CLASS A                   | 1           | 45,839,438                   | 45,923,860 |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,000,000                    | 7,000,042  | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 64130P-AE-3             | Neuberger Berman CLO Ltd-NEUB 2018-28A B                        | 1           | 7,000,000                    | 7,000,042  |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 14,897,445 | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 13877E-AE-2             | Canyon Capital CLO Ltd-CANYC 2021-1A B                          | 1           | 15,000,000                   | 14,897,445 |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,945,754                    | 7,101,605  | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 64132J-AN-5             | Neuberger Berman Loan Ad-NEUB 2019-31A AR                       | 1           | 6,945,754                    | 7,101,605  |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,000,000                   | 16,005,664 | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 04017Q-AE-5             | ARES CLO Ltd-SERIES 18-28RA CLASS B                             | 1           | 16,000,000                   | 16,005,664 |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,750,000                    | 6,750,682  | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 087598-AC-2             | BETHPAGE PARK CLO LTD-BETHP 2021-1A B                           | 1           | 6,750,000                    | 6,750,682  |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,800,000                    | 2,800,395  | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 48661Y-AA-2             | Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1                           | 1           | 2,800,000                    | 2,800,395  |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,088,668                   | 10,883,449 | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 559222-AR-5             | Magna International Inc-SR UNSECURED                            | 1           | 11,088,668                   | 10,883,449 |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,922,166                    | 5,741,232  | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 46655H-AH-6             | JCP Direct Lending CLO 2-JCPDL 2022-1I D                        | 1           | 5,922,166                    | 5,741,232  |
| 57629*BF7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,511,201                   | 14,613,608 | 08/21/2023     | 05/19/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 64033A-AB-0             | Netnet Student Loan Trus-NSLT 2012-4A B                         | 1           | 14,511,201                   | 14,613,608 |
| 57629*BP5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 85,000,000      | 21,600,153                   | 15,809,510 | 08/09/2023     | 05/09/2034    | SOFR Replacement Swap - CME cleared                          | 18,279                       | (5,784,687) | 12551R-AA-6             | CIFC Funding 2018-I Ltd-CIFC 2018-1A A                          | 1           | 21,581,874                   | 21,594,197 |
| 57629*BP5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,650,000                    | 5,650,418  | 08/09/2023     | 05/09/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 50184N-AN-2             | LOM LTD PARTNERSHIP-SERIES 15A CLASS BR                         | 1           | 5,650,000                    | 5,650,418  |
| 57629*BP5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,593,253                    | 5,663,595  | 08/09/2023     | 05/09/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 04009G-AE-7             | ARES L CLO Ltd-SERIES 19-53A CLASS B                            | 1           | 5,593,253                    | 5,663,595  |
| 57629*BP5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,400,000                    | 6,367,846  | 08/09/2023     | 05/09/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 97314D-AE-8             | KVK CLO 2016-1 Ltd-KVK 2016-1A BR2                              | 1           | 6,400,000                    | 6,367,846  |
| 57629*BP5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,752,084                   | 18,789,604 | 08/09/2023     | 05/09/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 77342K-AA-8             | ROCKFORD TOWER CLO 2018--ROCKT 2018-2A A                        | 1           | 18,752,084                   | 18,789,604 |
| 57629*BP5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,900,000                    | 3,836,793  | 08/09/2023     | 05/09/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 05683L-AG-1             | Bain Capital Credit CLO -SERIES 1A CLASS C                      | 1           | 3,900,000                    | 3,836,793  |
| 57629*BP5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 45,837,500                   | 45,837,500 | 08/09/2023     | 05/09/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 143088-IM-7             | Carlyle Aviation Runway PDP Fund LP - Revolving Promissary Note | 1           | 45,837,500                   | 45,837,500 |
| 57629*BP5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,000,000                    | 5,018,930  | 08/09/2023     | 05/09/2034    | SOFR Replacement Swap - CME cleared                          |                              |             | 55819F-AE-1             | Madison Park Funding Ltd-MDPK 2022-55A B1                       | 1           | 5,000,000                    | 5,018,930  |
| 57629*CG4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 55,000,000      | 10,016,577                   | 4,905,959  | 07/06/2023     | 10/06/2034    | SOFR Replacement Swap - CME cleared                          | 16,577                       | (5,094,311) | 55819B-AN-0             | Madison Park Funding XVI-MDPK 2015-18A BR                       | 1           | 10,000,000                   | 10,000,270 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                              |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                              |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                                           | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*CG4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,100,000                   | 20,103,116   | 07/06/2023     | 10/06/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 06760G-AB-7             | Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2                                 | 1                                     | 20,100,000                   | 20,103,116 |
| 57629*CG4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,206,734                   | 18,286,880   | 07/06/2023     | 10/06/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 77341D-AA-5             | Rockford Tower CLO 2017--ROCKT 2017-3A A                                     | 1                                     | 18,206,734                   | 18,286,880 |
| 57629*CG4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,100,000                    | 3,100,549    | 07/06/2023     | 10/06/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 04943A-AG-4             | ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C                                | 1                                     | 3,100,000                    | 3,100,549  |
| 57629*CG4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,539,425                    | 7,274,741    | 07/06/2023     | 10/06/2034    | SOFR Replacement Swap - CME cleared                          |                              |              | 172967-LW-9             | Citigroup Inc-SENIOR UNSECURED                                               | 1                                     | 7,539,425                    | 7,274,741  |
| 57629*FY2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 100,000,000     | 78,036,496                   | 42,884,627   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          | 36,496                       | (35,129,101) | 59803T-AQ-4             | MidOcean Credit CLO XII -MIDO 2023-12A A1R                                   | 1                                     | 78,000,000                   | 78,013,728 |
| 57629*FY2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,969,663                    | 3,881,388    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | F7701#-AA-5             | SFR FTTH SAS Term Loan                                                       | 2                                     | 3,969,663                    | 3,881,388  |
| 57629*FY2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,065,885                    | 2,142,139    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 429827-AS-7             | HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2                              | 1                                     | 2,065,885                    | 2,142,139  |
| 57629*FY2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,200,000                   | 10,200,347   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 00889B-AB-7             | Aimco CDO-AIMCO 2021-15A B                                                   | 1                                     | 10,200,000                   | 10,200,347 |
| 57629*FY2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 19,146,754                   | 19,326,754   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 55818Y-BN-0             | Madison Park Funding XVI-MDPK 2015-17A AR2                                   | 1                                     | 19,146,754                   | 19,326,754 |
| 57629*FY2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,500,000                   | 20,500,041   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 449272-AA-1             | ICG US CLO Ltd-ICG 2021-4A A1                                                | 1                                     | 20,500,000                   | 20,500,041 |
| 57629*FY2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,000,000                   | 20,016,680   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 67707C-AS-7             | Oak Hill Credit Partners-OAKC 2014-10RA BR                                   | 1                                     | 20,000,000                   | 20,016,680 |
| 57629*FY2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,700,000                    | 8,691,222    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 33836J-AE-9             | ASSURANT CLO I LTD-MORGN 2017-1A BR                                          | 1                                     | 8,700,000                    | 8,691,222  |
| 57629*FY2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,000,000                   | 12,000,000   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 18685#-MN-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility | 1                                     | 12,000,000                   | 12,000,000 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 17,614,520                   | (68,714,804) | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          | 91,150                       | (86,431,070) | 29002H-AN-9             | Elmwood CLO III Ltd-ELMW3 2019-3A BR                                         | 1                                     | 17,523,371                   | 17,716,266 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 45,889,103                   | 46,040,328   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 05682V-AA-3             | BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1                               | 1                                     | 45,889,103                   | 46,040,328 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,400,000                   | 12,400,174   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 124166-AE-9             | Buttermilk Park CLO Ltd-BMILK 2018-1A B1                                     | 1                                     | 12,400,000                   | 12,400,174 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,600,000                    | 7,599,825    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 75888K-AC-8             | REGATTA VIII FUNDING LTD-SERIES 2017-1A CLASS B                              | 1                                     | 7,600,000                    | 7,599,825  |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,650,000                    | 5,652,288    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 78108Y-AQ-5             | RR 1 LLC-PRAM 2017-1A A2B                                                    | 1                                     | 5,650,000                    | 5,652,288  |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,500,000                   | 10,499,853   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 14315L-AC-8             | Carlyle Global Market St-SERIES 14-3RA CLASS A1B                             | 1                                     | 10,500,000                   | 10,499,853 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,500,000                   | 10,499,885   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 12564D-AC-8             | CIFC Funding Ltd-CIFC 2021-3A B                                              | 1                                     | 10,500,000                   | 10,499,885 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,007,020   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 69701X-AC-8             | Palmer Square CLO Ltd-SERIES 2021-2A CLASS B                                 | 1                                     | 10,000,000                   | 10,007,020 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 31,012,800                   | 30,886,392   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 06760Q-AQ-2             | Barings Middle Market CL-BMM 2017-1A A2R                                     | 1                                     | 31,012,800                   | 30,886,392 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,092,956                   | 24,005,208   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 01750W-AC-3             | Allegro CLO XIII Ltd-ALLEG 2021-1A A                                         | 1                                     | 23,092,956                   | 24,005,208 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,998,000                   | 23,804,480   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 06760Q-AS-8             | Barings Middle Market CL-BMM 2017-1A BR                                      | 1                                     | 23,998,000                   | 23,804,480 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,983,136                   | 14,650,630   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 30259A-AA-0             | FDI I Ltd-SERIES 17-3A CLASS A1                                              | 1                                     | 14,983,136                   | 14,650,630 |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,200,000                    | 8,201,607    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 08186P-AN-3             | Benefit Street Partners -BSP 2019-18A BR                                     | 1                                     | 8,200,000                    | 8,201,607  |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,000,000                   | 20,007,580   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 94950J-AA-9             | Wellfleet CLO Ltd-SERIES 18-1A CLASS A                                       | 1                                     | 20,000,000                   | 20,007,580 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                                                   |             |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|---------------------------------------------------------------------------------------------------|-------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                                                   |             |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                                                                | 14          | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                                       | Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*GH8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,606,921                   | 12,611,256   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 15674E-AA-0             | Cerberus Loan Funding XX-CERB 2021-1A A FLOATING COUPON                                           | 1           | 12,606,921                   | 12,611,256  |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 170,191,148                  | 83,690,016   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          | 91,148                       | (86,409,984) | 46143#-MO-2             | Invesco CMI Investments MM, LLC - TERM LN SER 2021-3                                              | 2           | 170,100,000                  | 170,100,000 |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,490,000                   | 10,491,311   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 40437L-AG-7             | HPS Loan Management 13-2-HLM 13A-18 B                                                             | 1           | 10,490,000                   | 10,491,311  |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 9,987,100    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 40436Q-AL-6             | HPS Loan Management 9-20-HLM 9A-2016 A1BR                                                         | 1           | 10,000,000                   | 9,987,100   |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,500,000                    | 7,481,573    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 64132D-AL-2             | Neuberger Berman Loan Advisers CLO 32 Ltd                                                         | 1           | 7,500,000                    | 7,481,573   |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,800,000                    | 4,780,795    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 64131J-AQ-9             | Neuberger Berman Loan Advisers CLO 25 Ltd                                                         | 1           | 4,800,000                    | 4,780,795   |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,656,486                   | 16,628,203   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 55955A-AA-4             | Magnetite XX Ltd                                                                                  | 1           | 16,656,486                   | 16,628,203  |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,491,182                   | 13,505,146   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 85816L-AA-6             | Steele Creek CLO 2018-2 Ltd                                                                       | 1           | 13,491,182                   | 13,505,146  |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,498,163                    | 4,483,769    | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 87289B-AA-2             | TCP DLF VIII 2018 CLO, LLC                                                                        | 1           | 4,498,163                    | 4,483,769   |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,700,000                   | 11,506,248   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | Q3958#-AJ-5             | GAIF Bond Issuer Pty Ltd.                                                                         | 1           | 11,700,000                   | 11,506,248  |
| 57629*GS4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 55,000,000                   | 55,000,000   | 09/18/2023     | 06/16/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 515095-MM-6             | Landmark Equity Partners XVI-D, LLC                                                               | 1           | 55,000,000                   | 55,000,000  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 16,687,718                   | (68,715,253) | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          | 87,718                       | (85,135,442) | 92915P-AK-1             | Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2                                                            | 1           | 16,600,000                   | 16,420,189  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,000,000                    | 5,006,428    | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 64032V-AB-5             | Netnet Student Loan Trus-NSLT 2020-5A B                                                           | 1           | 5,000,000                    | 5,006,428   |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,965,540                   | 13,660,668   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | G7332#-AH-6             | RRPF Engine Leasing Ltd Senior Secured                                                            | 2           | 13,965,540                   | 13,660,668  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,000,670   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 04941Y-AJ-8             | Atlas Senior Loan Fund X-ATCLO 2018-11A B                                                         | 1           | 10,000,000                   | 10,000,670  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 26,815,000                   | 26,859,888   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 55954Y-AJ-4             | Magnetite XXVI Ltd-MAGNE 2020-26A A1R                                                             | 1           | 26,815,000                   | 26,859,888  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,900,000                   | 11,900,643   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 40256G-AC-5             | Gulf Stream Meridian-GSM 2021-6A A2                                                               | 1           | 11,900,000                   | 11,900,643  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 59,280,186                   | 59,280,186   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 59576#-MM-5             | Middle Market Credit Fund II SPV, LLC-Class A-1 Senior Secured Notes (Carlyle BDC Direct Lending) | 1           | 59,280,186                   | 59,280,186  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,500,000                    | 7,450,590    | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 94951D-AJ-2             | Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A2                                                    | 1           | 7,500,000                    | 7,450,590   |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 33,719,104                   | 33,719,104   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 70163#-AA-0             | Parliament Funding I LLC-Variable Funding Notes                                                   | 1           | 33,719,104                   | 33,719,104  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,705,886                   | 18,705,699   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 03331J-AA-0             | Anchorage Capital CLO Lt-ANCHC 2018-10A A1A                                                       | 1           | 18,705,886                   | 18,705,699  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 36,896,383                   | 35,547,460   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 82340*-AB-3             | Shepherds Flat Funding T Trust A-1-G Cer                                                          | 1           | 36,896,383                   | 35,547,460  |
| 57629*GR6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,000,000                   | 50,017,550   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 171512-AQ-9             | Churchill Middle Market -CHMML 2019-1A AR                                                         | 1           | 50,000,000                   | 50,017,550  |
| 57629*CS8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 125,000,000     | 25,045,914                   | 7,608,864    | 08/04/2023     | 11/04/2044    | SOFR Replacement Swap - CME cleared                          | 45,914                       | (17,403,411) | 48253H-AN-5             | KKR CLO 26 Ltd-KKR 26 AR                                                                          | 1           | 25,000,000                   | 25,012,275  |
| 57629*CS8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 55,106,596                   | 55,339,097   | 08/04/2023     | 11/04/2044    | SOFR Replacement Swap - CME cleared                          |                              |              | 05683H-AN-5             | Bain Capital Credit CLO -BCC 2017-2A AR2                                                          | 1           | 55,106,596                   | 55,339,097  |
| 57629*CS8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,980,000                   | 11,980,300   | 08/04/2023     | 11/04/2044    | SOFR Replacement Swap - CME cleared                          |                              |              | 149420-AE-1             | CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2                                                      | 1           | 11,980,000                   | 11,980,300  |
| 57629*CS8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,000,000                    | 4,959,990    | 08/04/2023     | 11/04/2044    | SOFR Replacement Swap - CME cleared                          |                              |              | 88434H-AE-3             | THL Credit Wind River 20-SERIES 18-2A CLASS A2                                                    | 1           | 5,000,000                    | 4,959,990   |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                              |             |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|------------------------------------------------------------------------------|-------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                              |             |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                           | 14          | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                                  | Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*CS8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,188,122                   | 18,211,039   | 08/04/2023     | 11/04/2044    | SOFR Replacement Swap - CME cleared                          |                              |               | 24824T-AQ-3             | Denali Capital Clo XII L-DEN12 2016-1A A1R                                   | 1           | 18,188,122                   | 18,211,039  |
| 57629*CS8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,250,000                   | 10,212,536   | 08/04/2023     | 11/04/2044    | SOFR Replacement Swap - CME cleared                          |                              |               | 44330Q-AB-7             | Highbridge Loan Manageme-SERIES 12A-18 CLASS A1B                             | 1           | 10,250,000                   | 10,212,536  |
| 57629*CS8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 8,864,200    | 08/04/2023     | 11/04/2044    | SOFR Replacement Swap - CME cleared                          |                              |               | 064227-AC-5             | Bank of NT Butterfield &-SUBORDINATED                                        | 2           | 9,200,000                    | 8,864,200   |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 36,087,720                   | (49,840,532) | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          | 87,720                       | (85,156,532)  | 39808C-AA-3             | Gridiron Fdg LLC Sr Secd Nt                                                  | 2           | 36,000,000                   | 35,316,000  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,900,000                   | 25,902,538   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 14307P-AE-5             | Carlyle Global Market St-SERIES C17A CLASS A1BR                              | 1           | 25,900,000                   | 25,902,538  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,600,000                   | 11,600,209   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 88434H-AG-8             | THL Credit Wind River 20-WINDR 2018-2A B                                     | 1           | 11,600,000                   | 11,600,209  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,400,000                   | 11,401,516   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67097Q-AE-5             | QCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A2                                   | 1           | 11,400,000                   | 11,401,516  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,500,000                   | 10,385,004   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 64034W-AD-7             | Navient Student Loan Tru-NSLT 2019-7A B                                      | 1           | 10,500,000                   | 10,385,004  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 19,356,220                   | 19,366,730   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 92917A-AA-4             | VOYA 2018-1A A1                                                              | 1           | 19,356,220                   | 19,366,730  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,640,097                   | 11,429,589   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 64034B-AB-7             | Nelnet Student Loan Trus-NSLT 2018-5A B                                      | 1           | 11,640,097                   | 11,429,589  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 44,092,418                   | 44,114,596   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 94949J-AA-3             | Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1                                     | 1           | 44,092,418                   | 44,114,596  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,125,000                    | 6,081,856    | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 94950C-AE-6             | Wellfleet CLO Ltd-WELF 2021-1A B                                             | 1           | 6,125,000                    | 6,081,856   |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,100,000                   | 11,023,099   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 12481Q-AE-5             | Cbam 2018-5 Ltd-SERIES 18-5A CLASS B1                                        | 1           | 11,100,000                   | 11,023,099  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,700,000                    | 2,699,897    | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 14316W-AE-9             | Carlyle Global Market St-CGMS 2021-7A B                                      | 1           | 2,700,000                    | 2,699,897   |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 34,115,787                   | 33,547,184   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | Q3534@-AB-5             | Australian Gas Networks Senior Note Ser                                      | 1           | 34,115,787                   | 33,547,184  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,111,503                   | 14,650,807   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 61744Y-AP-3             | Morgan Stanley-SENIOR UNSECURED ... Landmark Equity Partners XVI-D, LLC      | 1           | 15,111,503                   | 14,650,807  |
| 57629*G08                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 70,000,000                   | 70,000,000   | 09/18/2023     | 06/17/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 515095-MM-6             | MM Investment Holding Revolver                                               | 1           | 70,000,000                   | 70,000,000  |
| 57629*GP0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 250,000,000     | 141,925,481                  | 44,570,094   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          | 80,009                       | (85,936,291)  | 57542Z-A7-2             | Floating Line                                                                | 2           | 141,845,472                  | 130,506,385 |
| 57629*GP0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,600,000                    | 3,578,404    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 61773K-AE-2             | Morgan Stanley Eaton Van-MSEV 2021-1A C                                      | 1           | 3,600,000                    | 3,578,404   |
| 57629*GP0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 5,000,000                    | 5,000,000    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 18685@-MN-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility | 1           | 5,000,000                    | 5,000,000   |
| 57629*GP0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 25,000,000                   | 25,130,225   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 236057-AA-3             | Danby Park CLO Ltd-DANBY 2022-1A A1A                                         | 1           | 25,000,000                   | 25,130,225  |
| 57629*GP0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 25,000,000                   | 25,219,575   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 69700X-AA-3             | Palmer Square CLO 2022-4-PLMRS 2022-4A A1A                                   | 1           | 25,000,000                   | 25,219,575  |
| 57629*GP0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 25,000,000                   | 25,080,825   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06763R-AD-6             | Barings Loan Partners CL-BABSN LP-1A D                                       | 2           | 25,000,000                   | 25,080,825  |
| 57629*GP0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 24,565,340                   | 25,010,000   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06763B-AA-7             | Barings Clo Ltd 2023-I-BABSN LP-2A A                                         | 1           | 24,565,340                   | 25,010,000  |
| 57629*GN5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 350,000,000     | 271,373,087                  | 150,832,148  | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          | 112,024                      | (120,428,915) | 67098#-MM-7             | CHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver               | 1           | 271,261,063                  | 271,261,063 |
| 57629*GN5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,000,000                    | 4,993,925    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 94950J-AC-5             | Wellfleet CLO Ltd-SERIES 18-1A CLASS B                                       | 1           | 5,000,000                    | 4,993,925   |
| 57629*GN5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,150,000                   | 10,150,639   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 48662N-AC-1             | KAYNE CLO-KAYNE 2021-11A B                                                   | 1           | 10,150,000                   | 10,150,639  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                                  |             |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|----------------------------------------------------------------------------------|-------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                                  |             |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                               |             | 14                           | 15          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                                      | Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*GN5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,400,000                   | 10,399,584   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67115W-AE-0             | OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2                                   | 1           | 10,400,000                   | 10,399,584  |
| 57629*GN5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 21,083,786                   | 21,080,117   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 26245R-AA-8             | Dryden 58 Clo Ltd-DRLSF 2018-58A A1                                              | 1           | 21,083,786                   | 21,080,117  |
| 57629*GN5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 72,000,000                   | 71,996,904   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 48661W-AA-6             | KAYNE CLO-SERIES 19-3A CLASS A                                                   | 1           | 72,000,000                   | 71,996,904  |
| 57629*GN5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,000,120   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 55817A-AU-8             | Madison Park Funding XXX-MDPK 2018-32A CR                                        | 1           | 10,000,000                   | 10,000,120  |
| 57629*GN5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,750,000                    | 2,730,038    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 04015U-AK-4             | Ares XXXVIII CLO Ltd-SERIES 2015-38A CLASS CR                                    | 1           | 2,750,000                    | 2,730,038   |
| 57629*GN5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 48,000,000                   | 48,000,000   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 51509S-MM-6             | Landmark Equity Partners XVI-D, LLC                                              | 1           | 48,000,000                   | 48,000,000  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 400,000,000     | 154,591,861                  | 16,898,284   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          | 128,021                      | (137,565,556) | 46143#-MM-4             | Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2020-2 | 2           | 154,463,840                  | 154,463,840 |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 26,398,033                   | 26,398,033   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 901399-MM-3             | Twinbrook Capital Funding VIII DSPV, LLC - Term Loan                             | 1           | 26,398,033                   | 26,398,033  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,500,000                   | 13,499,609   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06760B-AE-2             | BABSON CLO LTD-SERIES 17-1A CLASS B1                                             | 1           | 13,500,000                   | 13,499,609  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,600,000                    | 9,372,576    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 63941R-AC-4             | NAVSL 2019-2A B                                                                  | 1           | 9,600,000                    | 9,372,576   |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,700,000                   | 12,701,727   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 40436X-AE-7             | HIGHBRIDGE LOAN MANAGEM-2014 CLAS A2R                                            | 1           | 12,700,000                   | 12,701,727  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,900,000                   | 13,900,111   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 09628J-AN-1             | BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R                                       | 1           | 13,900,000                   | 13,900,111  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,400,000                    | 7,388,819    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 55821T-AC-1             | Madison Park Funding Ltd-SERIES 18-30A CLASS B                                   | 1           | 7,400,000                    | 7,388,819   |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,750,000                   | 12,750,548   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67706X-AG-8             | OHA Credit Partners XIV -OAKC 2017-14A B FLOATING COUP                           | 1           | 12,750,000                   | 12,750,548  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 28,400,000                   | 28,400,937   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 04017T-AC-3             | Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS A2                                       | 1           | 28,400,000                   | 28,400,937  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 65,000,000                   | 65,000,000   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 51509S-MM-6             | Landmark Equity Partners XVI-D, LLC                                              | 1           | 65,000,000                   | 65,000,000  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 9,896,780    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 86271P-AE-5             | Strata CLO II Ltd-STRTA 2021-1A B                                                | 1           | 10,000,000                   | 9,896,780   |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 17,400,000                   | 17,404,089   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06763B-AC-3             | Babson CLO Ltd/Cayman Is-BABSN LP-2A B                                           | 1           | 17,400,000                   | 17,404,089  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 17,400,000                   | 17,399,826   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06762T-AC-5             | Babson CLO Ltd/Cayman Islands YCP RRL ABS II Ltd-VCRLL 2022-1A A                 | 1           | 17,400,000                   | 17,399,826  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,014,193                   | 14,088,317   | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 91824X-AC-4             | Halsey Point CLO Ltd-SERIES 2021-4A CLASS B                                      | 1           | 15,014,193                   | 14,088,317  |
| 57629*GM7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,300,000                    | 4,302,064    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 40637L-AC-4             | RR 12 Ltd-RRAM 2020-12A A2R2                                                     | 1           | 4,300,000                    | 4,302,064   |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 200,000,000     | 9,534,004                    | (59,245,297) | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          | 64,004                       | (68,715,288)  | 74989H-AE-2             | SYMP 2019-21A BR                                                                 | 1           | 9,470,000                    | 9,469,991   |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,350,000                    | 9,350,000    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 87166R-DG-9             | Niagara Park Clo Ltd-NIAPK 2019-1A BR                                            | 1           | 9,350,000                    | 9,350,000   |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,203,110    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 65357L-AL-9             | CIFC Funding 2017-IV Ltd-CIFC 2017-4A BR                                         | 1           | 9,200,000                    | 9,203,110   |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,100,000                    | 9,108,199    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 12551J-AQ-9             | Hayfin US XII Ltd-HAYFN 2020-12A B1                                              | 1           | 9,100,000                    | 9,108,199   |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,100,000                    | 9,099,809    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 42087D-AC-3             | Golentree Loan Managem-SERIES 2020-7A CLASS BR                                   | 1           | 9,100,000                    | 9,099,809   |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,000,000                    | 9,008,928    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 38138L-AN-8             |                                                                                  | 1           | 9,000,000                    | 9,008,928   |



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |               |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                              |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|---------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|------------------------------------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6             | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                              |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |               |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                           | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value    | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                                  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 74,324,330                   | 77,403,300    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 316502-AA-1             | Fidus Re Ltd-UNSECURED                                                       | 1                                     | 74,324,330                   | 77,403,300  |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,963,582                   | 14,658,686    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 66704J-AY-4             | NORTHSTAR EDUCATION FINA-SERIES 2004-1 CLASS B1                              | 1                                     | 16,963,582                   | 14,658,686  |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,785,705                   | 23,792,056    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 75887X-AA-5             | Regatta Funding Ltd.-REG11 2018-1A                                           | 1                                     | 23,785,705                   | 23,792,056  |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,012,672                    | 9,012,681     | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 449258-AA-0             | ICG US CLO 2018-1 LTD-SERIES 2018-1A CLASS A1                                | 1                                     | 9,012,672                    | 9,012,681   |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,110,318                    | 3,033,576     | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 63942N-AC-2             | Navient Student Loan Tru-NAVSL 2021-1A B                                     | 1                                     | 3,110,318                    | 3,033,576   |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,200,000                   | 11,200,930    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 17181T-AC-5             | CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2                               | 1                                     | 11,200,000                   | 11,200,930  |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,200,000                   | 16,125,399    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 16409T-AC-3             | CHENANGO PARK CLO LTD-SERIES 18-1A CLASS A1B                                 | 1                                     | 16,200,000                   | 16,125,399  |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,908,806                    | 1,888,393     | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 05890M-AA-1             | BANCO DE CREDITO E INVER-SENIOR UNSECURED                                    | 1                                     | 1,908,806                    | 1,888,393   |
| 57629*GL9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,830,000                   | 13,209,033    | 09/18/2023     | 06/18/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 53636C-AA-2             | LiquiGlide Inc-SECURED                                                       | 1                                     | 13,830,000                   | 13,209,033  |
| 57629*DB4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 125,000,000     | 13,637,139                   | (18,010,779)  | 08/07/2023     | 02/05/2045    | SOFR Replacement Swap - CME cleared                          | 37,139                       | (31,623,563)  | 67690A-AG-6             | OHA Credit Funding 9 Ltd-OAKC 2021-9A B                                      | 1                                     | 13,600,000                   | 13,612,784  |
| 57629*DB4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,750,000                   | 12,750,727    | 08/07/2023     | 02/05/2045    | SOFR Replacement Swap - CME cleared                          |                              |               | 40436Q-AN-2             | HPS Loan Management 9-20-HLM 9A-2016 A2R                                     | 1                                     | 12,750,000                   | 12,750,727  |
| 57629*DB4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 22,177,156                   | 22,183,654    | 08/07/2023     | 02/05/2045    | SOFR Replacement Swap - CME cleared                          |                              |               | 87249Q-AA-8             | TICP CLO Ltd-TICP 2018-11A A                                                 | 1                                     | 22,177,156                   | 22,183,654  |
| 57629*DB4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,200,000                   | 15,200,061    | 08/07/2023     | 02/05/2045    | SOFR Replacement Swap - CME cleared                          |                              |               | 87248K-AL-8             | TICP CLO VI 2016-5 Ltd-TICP 2016-5A BR                                       | 1                                     | 15,200,000                   | 15,200,061  |
| 57629*DB4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 30,000,000                   | 30,011,940    | 08/07/2023     | 02/05/2045    | SOFR Replacement Swap - CME cleared                          |                              |               | 00119V-AN-9             | AGL CLO 6 LTD-AGL 2020-6A AR                                                 | 1                                     | 30,000,000                   | 30,011,940  |
| 57629*DB4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,400,000                   | 11,401,516    | 08/07/2023     | 02/05/2045    | SOFR Replacement Swap - CME cleared                          |                              |               | 38138D-AQ-9             | Goldentree Loan Managem-GLM 2019-5A BR                                       | 1                                     | 11,400,000                   | 11,401,516  |
| 57629*DB4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,000,000                   | 18,000,000    | 08/07/2023     | 02/05/2045    | SOFR Replacement Swap - CME cleared                          |                              |               | 186858-MN-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility | 1                                     | 18,000,000                   | 18,000,000  |
| 57629*DB4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,097,739                   | 15,685,689    | 08/07/2023     | 02/05/2045    | SOFR Replacement Swap - CME cleared                          |                              |               | 74340X-BL-4             | Prologis LP-SENIOR UNSECURED                                                 | 1                                     | 16,097,739                   | 15,685,689  |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 300,000,000     | 435,752                      | (106,934,660) | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          | 93,535                       | (107,276,844) | 78449F-AC-5             | SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT                      | 1                                     | 342,217                      | 342,184     |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 186,155,309                  | 186,155,309   | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 143088-MM-7             | Carlyle Aviation Runway PDP Fund LP - Revolving Promissary Note              | 1                                     | 186,155,309                  | 186,155,309 |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 61,000,000                   | 60,997,377    | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 48661W-AA-6             | KAYNE CLO-SERIES 19-3A CLASS A                                               | 1                                     | 61,000,000                   | 60,997,377  |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 9,988,850     | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67109Y-AN-4             | Oak Hill Credit Partners-SERIES 15-12A CLASS A2R                             | 1                                     | 10,000,000                   | 9,988,850   |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,200,000                    | 4,181,470     | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 08180X-AU-6             | Benefit Street Partners -BSP 2015-8A BR                                      | 1                                     | 4,200,000                    | 4,181,470   |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,007,490    | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 04965L-AE-8             | ATRIUM XIV LLC-ATRM 14A A2A                                                  | 1                                     | 10,000,000                   | 10,007,490  |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,945,153                    | 7,110,642     | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | G5383*-AA-7             | Last Mile Infrastructure Senior Secured Notes (Delayed Tranche)              | 2                                     | 8,945,153                    | 7,110,642   |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,833,991                    | 6,932,869     | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | X7T60Y-AB-6             | Sisu Industrial Energy Solutions Oy                                          | 2                                     | 6,833,991                    | 6,932,869   |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,977,987                    | 5,809,372     | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 512807-AU-2             | Lam Research Corp-SENIOR UNSECURED                                           | 1                                     | 5,977,987                    | 5,809,372   |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,587,247                    | 1,531,524     | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 172967-LW-9             | Citigroup Inc-SENIOR UNSECURED                                               | 1                                     | 1,587,247                    | 1,531,524   |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                          |                                       |                              |              |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|------------------------------------------|---------------------------------------|------------------------------|--------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                          |                                       |                              |              |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                       | 14                                    | 15                           | 16           |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                              | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value   |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,109,267                    | 1,034,397    | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |              |                         | DP World Ltd-SENIOR UNSECURED            | 2                                     | 1,109,267                    | 1,034,397    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,103,051                    | 822,177      | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |              |                         | Peabody Trust Senior Secured Notes       | 1                                     | 1,103,051                    | 822,177      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,177,559                    | 708,300      | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 66954#-AD-4             | UK Power Networks Servic Senior          | 1                                     | 1,177,559                    | 708,300      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,003,363                    | 905,699      | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 68160#-AB-4             | Unsecured Notes                          | 1                                     | 1,177,559                    | 708,300      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 924,074                      | 926,516      | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 636012-AB-5             | National Express Group P Senior          | 2                                     | 1,003,363                    | 905,699      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 924,260                      | 610,816      | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 14316W-AA-7             | Note Series A                            | 1                                     | 924,074                      | 926,516      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 795,979                      | 811,721      | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 62564*-AA-5             | Carlyle Global Market St-CGMS 2021-7A A1 | 1                                     | 924,260                      | 610,816      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 890,487                      | 484,108      | 09/21/2023     | 06/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 06761K-AL-5             | Cross London Trains Limi Senior          | 2                                     | 795,979                      | 811,721      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,005,167                    | (65,428,468) | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          | 65,167                       | (73,428,468) | G0892#-AB-6             | Secured Notes                            | 2                                     | 890,487                      | 484,108      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 200,000,000     | 8,005,167                    | (65,428,468) | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          | 65,167                       | (73,428,468) | 008065-B*-4             | Barings CLO Ltd 2019-III-BABSN           | 1                                     | 8,005,167                    | (65,428,468) |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,002,944                    | 8,002,944    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 008065-B*-4             | 2019-3A A1R                              | 1                                     | 8,002,944                    | 8,002,944    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,000,000                    | 7,985,520    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 87250A-AL-5             | Bazalgette Tunnel Limite Senior          | 2                                     | 8,000,000                    | 7,985,520    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 43,909,558                   | 43,986,312   | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 09628F-AE-9             | Secured Notes                            | 2                                     | 43,909,558                   | 43,986,312   |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,007,490   | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 858102-AX-4             | BlueMountain Fuji US CLO-SERIES          | 1                                     | 10,000,000                   | 10,007,490   |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 9,999,840    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 04965L-AE-8             | 2017-3A CLASS B                          | 1                                     | 10,000,000                   | 9,999,840    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 9,892,750    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 87232A-AN-4             | 2018-1A BR                               | 1                                     | 10,000,000                   | 9,999,840    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,545,626                    | 1,708,619    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 77342M-AQ-9             | Rockford Tower CLO 2019-SERIES           | 1                                     | 1,545,626                    | 1,708,619    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,252,294                    | 1,268,957    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 429827-AK-4             | 2019-1A CLASS B1R                        | 1                                     | 1,252,294                    | 1,268,957    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,195,000                    | 1,193,895    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 429827-AP-3             | HIGHER EDUCATION FUNDING-SERIES          | 1                                     | 1,195,000                    | 1,193,895    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 540,608                      | 541,974      | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 429827-AB-4             | 2004-1 CLASS A10                         | 1                                     | 540,608                      | 541,974      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,768,192                    | 1,813,900    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 429827-AP-3             | HIGHER EDUCATION FUNDING-SERIES          | 1                                     | 1,768,192                    | 1,813,900    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 487,107                      | 465,003      | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 429827-AB-4             | 2004-1 CLASS A2                          | 1                                     | 487,107                      | 465,003      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,275,000                    | 8,232,897    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 83715A-AJ-8             | 2019-1A CLASS B1R                        | 1                                     | 8,275,000                    | 8,232,897    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 893,482                      | 848,500      | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 640330-AC-3             | HIGHER EDUCATION FUNDING-SERIES          | 1                                     | 893,482                      | 848,500      |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,000,000                   | 13,000,442   | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 17284L-AB-0             | 2004-1 CLASS A2                          | 1                                     | 13,000,000                   | 13,000,442   |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,000,000                    | 4,001,164    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 056162-AS-9             | SOUTH CAROLINA STUDENT L-SR              | 1                                     | 4,000,000                    | 4,001,164    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,883,019                    | 7,270,858    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 230000-AB-7             | UNSECURED                                | 2                                     | 6,883,019                    | 7,270,858    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,732,008                    | 7,005,278    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 75887X-AC-1             | NELNET STUDENT LOAN TRUS-SERIES          | 1                                     | 6,732,008                    | 7,005,278    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,000,000                    | 6,999,671    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 41154X-AL-9             | 2015-2A CLASS B                          | 1                                     | 7,000,000                    | 6,999,671    |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 |                              |              |                |               | SOFR Replacement Swap - CME cleared                          |                              |              | 73052V-AC-9             | CIT EDUCATION LOAN TRUST-SERIES          | 1                                     |                              |              |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 |                              |              |                |               | SOFR Replacement Swap - CME cleared                          |                              |              | 27829P-AL-0             | 2007-1 CLASS B                           | 1                                     |                              |              |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 |                              |              |                |               | SOFR Replacement Swap - CME cleared                          |                              |              | 13887W-AL-4             | Babson CLO Ltd 2015-I-BABSN 2015-IA CR   | 1                                     |                              |              |
| 57629*GK1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 |                              |              |                |               | SOFR Replacement Swap - CME cleared                          |                              |              |                         | 2019-2A BR                               | 1                                     |                              |              |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |               |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                  |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|---------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|------------------------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6             | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                  |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |               |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                               | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value    | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                      | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*GW5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,000,000                    | 5,943,252     | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 92919D-AE-8             | Voya CLO Ltd-VOYA 2021-3A C                                      | 1                                     | 6,000,000                    | 5,943,252   |
| 57629*GW5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,411,593                    | 5,505,836     | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 64132D-AJ-7             | Neuberger Berman Loan Ad-NEUB 2019-32A AR                        | 1                                     | 5,411,593                    | 5,505,836   |
| 57629*GW5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,800,000                    | 5,800,215     | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06762T-AE-1             | Babson CLO Ltd/Cayman Islands                                    | 1                                     | 5,800,000                    | 5,800,215   |
| 57629*GW5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,600,000                    | 5,544,974     | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 40437W-AS-7             | HPS Loan Management 14-2-HLM 14A-19 BR                           | 1                                     | 5,600,000                    | 5,544,974   |
| 57629*GW5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,460,000                    | 3,459,924     | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 55822A-AQ-0             | Madison Park Funding XLV-MDPK 2020-46A CR                        | 1                                     | 3,460,000                    | 3,459,924   |
| 57629*GW5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,450,000                    | 3,452,198     | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 38138T-AG-6             | Goldentree Loan Managem-GLM 2021-10A C                           | 1                                     | 3,450,000                    | 3,452,198   |
| 57629*GW5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 37,000,000                   | 37,000,000    | 09/22/2023     | 06/22/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 51509S-MM-6             | Landmark Equity Partners XVI-D, LLC                              | 1                                     | 37,000,000                   | 37,000,000  |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 300,000,000     | 1,709,462                    | (105,516,213) | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          | 115,952                      | (107,121,765) | 008065-B*-4             | AEROVIAS DE MEXICO SA USD TERM LN ACCESS GROUP INC-SERIES 2005-B | 1                                     | 1,593,510                    | 1,605,552   |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 703,229                      | 694,655       | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 00432C-CW-9             | CLASS A3                                                         | 1                                     | 703,229                      | 694,655     |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,899,648                    | 9,002,068     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 28148W-AC-7             | EDUCATIONAL FUNDING OF T-SERIES 2011-1 CLASS B                   | 1                                     | 8,899,648                    | 9,002,068   |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 305,000,000                  | 305,000,000   | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 03113F-MM-3             | AMF Levered II, LLC - Revolver                                   | 1                                     | 305,000,000                  | 305,000,000 |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,704,779                    | 1,651,753     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 38021F-AB-7             | GOAL CAPITAL FUNDING TRU-SERIES 2015-1 CLASS B                   | 3                                     | 1,704,779                    | 1,651,753   |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,152,979                    | 1,071,704     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 78442G-GM-2             | SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF CL B                    | 3                                     | 1,152,979                    | 1,071,704   |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,424,331                    | 1,321,432     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 28090A-AB-5             | EDUCATIONAL SERVICES OF -2014-4 SERIES B                         | 1                                     | 1,424,331                    | 1,321,432   |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,200,000                    | 7,200,223     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 03767M-AE-8             | Apidos CLO-SERIES 18-29A CLASS A1B                               | 1                                     | 7,200,000                    | 7,200,223   |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,800,000                    | 8,792,106     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 39729R-AC-2             | Greenwood Park CLO Ltd-SERIES 18-1A CLASS B                      | 1                                     | 8,800,000                    | 8,792,106   |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,500,000                   | 10,510,070    | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 13876J-AE-2             | Canyon Capital CLO Ltd-CANYC 2012-1RA B                          | 1                                     | 10,500,000                   | 10,510,070  |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,172,461                    | 7,249,804     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 03768R-AG-1             | Apidos CLO Series 19-32A-APID 2019-32A B1                        | 1                                     | 7,172,461                    | 7,249,804   |
| 57629*GV7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,730,550                   | 24,199,854    | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06761K-AL-5             | Barings CLO Ltd 2019-III-BABSN 2019-3A A1R                       | 1                                     | 23,730,550                   | 24,199,854  |
| 57629*GU9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 200,000,000     | 7,727,300                    | (64,121,546)  | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          | 77,300                       | (71,397,628)  | 281397-AP-4             | EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1                 | 1                                     | 7,650,000                    | 7,276,083   |
| 57629*GU9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,350,000                    | 4,137,380     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 281397-AB-5             | EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2                  | 1                                     | 4,350,000                    | 4,137,380   |
| 57629*GU9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,350,000                    | 3,835,420     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 64031Q-CK-5             | NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R1                | 3                                     | 4,350,000                    | 3,835,420   |
| 57629*GU9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,950,000                    | 2,805,810     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 281397-AQ-2             | EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2                 | 1                                     | 2,950,000                    | 2,805,810   |
| 57629*GU9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 421,941                      | 422,398       | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 38021E-AA-2             | GOAL CAPITAL FUNDING TR 2010-1 STUDENT LN BKD NT                 | 1                                     | 421,941                      | 422,398     |
| 57629*GU9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,926,175                    | 3,703,164     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 64031Q-CM-1             | Nelnet Student Loan Trus-SERIES 2005-4 CLASS A4R2                | 3                                     | 3,926,175                    | 3,703,164   |
| 57629*GU9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,191,526                    | 8,695,799     | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 83149E-AG-2             | SLM STUDENT LN TR 2006-5-NOTE CL B                               | 1                                     | 9,191,526                    | 8,695,799   |
| 57629*GU9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,900,000                   | 13,906,047    | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 26251L-AE-4             | Dryden 64 CLO Ltd-DRSLF 2018-64A B                               | 1                                     | 13,900,000                   | 13,906,047  |
| 57629*GU9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 28,000,000                   | 26,832,775    | 09/28/2023     | 06/28/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 64033E-AB-2             | NSLT 2013-2A B                                                   | 1                                     | 28,000,000                   | 26,832,775  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |             |                  |                  | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                                     |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|-------------|------------------|------------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-------------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6           | 7                | 8                | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                                     |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |             |                  |                  | 9                                                            | 10                           | 11           | 12                      | 13                                                                                  | 14                                    | 15                           | 16         |
|                                            |                                                                        | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value  | Effective Date   | Maturity Date    | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                         | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| Number                                     | Description                                                            | Description                           | Amount          | Value                        | Value       | Date             | Date             | Description                                                  | Value                        | Value        |                         | Description                                                                         | Description                           | Value                        | Value      |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 9,440,923                    | 9,034,905   | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 78442G-KP-0 .....       | SLM Student Loan Trust 2-SLMA 2003-14 B .....                                       | 1 .....                               | 9,440,923                    | 9,034,905  |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 13,600,000                   | 12,153,568  | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 64034X-AB-9 .....       | Nelnet Student Loan Trus-NSLT 2021-1A B .....                                       | 1 .....                               | 13,600,000                   | 12,153,568 |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 10,100,000                   | 9,272,188   | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 64034G-AB-6 .....       | Nelnet Student Loan Trus-NSLT 2020-1A B .....                                       | 1 .....                               | 10,100,000                   | 9,272,188  |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 6,540,956                    | 6,383,921   | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 64031C-AB-8 .....       | NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B .....                               | 1 .....                               | 6,540,956                    | 6,383,921  |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 1,915,890                    | 1,825,097   | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 78442G-PS-9 .....       | SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B .....                                  | 2 .....                               | 1,915,890                    | 1,825,097  |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 12,591,605                   | 12,599,211  | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 04623T-AA-3 .....       | ASSURANT CLO I LTD-ASRNT 2018-1A A .....                                            | 1 .....                               | 12,591,605                   | 12,599,211 |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 13,100,000                   | 13,100,000  | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 67707B-AB-6 .....       | OHA Credit Partners XV L-SERIES 17-15A CLASS B .....                                | 1 .....                               | 13,100,000                   | 13,100,000 |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 7,350,000                    | 7,341,496   | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 12551R-AC-2 .....       | CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS B .....                                  | 1 .....                               | 7,350,000                    | 7,341,496  |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 13,000,000                   | 12,979,915  | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 21623P-AC-1 .....       | COOK PARK CLO LTD-COOK 2018-1A A2 Navient Student Loan Tru-NAVSL .....              | 1 .....                               | 13,000,000                   | 12,979,915 |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 3,887,898                    | 3,791,970   | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 63942N-AC-2 .....       | 2021-1A B .....                                                                     | 1 .....                               | 3,887,898                    | 3,791,970  |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 8,400,000                    | 8,400,672   | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 48252Y-AE-9 .....       | KKR CLO 23 Ltd-KKR 23 B .....                                                       | 1 .....                               | 8,400,000                    | 8,400,672  |
| 57629*GU9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 26,948,000                   | 26,948,000  | 09/28/2023 ..... | 06/28/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 67098F-MM-7 .....       | OHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver .....                | 1 .....                               | 26,948,000                   | 26,948,000 |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 125,000,000     | 23,912,367                   | (3,493,565) | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          | 31,998                       | (27,373,934) | 901399-MY-8 .....       | Twin Brook Capital Funding XIII WSPV, LLC .....                                     | 1 .....                               | 23,880,369                   | 23,880,369 |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 12,671,548                   | 12,361,825  | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 83715R-AG-7 .....       | SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B .....                                | 1 .....                               | 12,671,548                   | 12,361,825 |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 2,947,048                    | 2,848,476   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 784420-AE-1 .....       | SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B .....                                  | 1 .....                               | 2,947,048                    | 2,848,476  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 2,529,407                    | 2,469,063   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 78442G-QT-6 .....       | SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B .....                                  | 1 .....                               | 2,529,407                    | 2,469,063  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 19,300,000                   | 19,264,507  | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 15033E-AC-2 .....       | Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2 .....                                | 1 .....                               | 19,300,000                   | 19,264,507 |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 2,645,000                    | 2,332,913   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 63938E-AE-4 .....       | NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS B .....                                | 1 .....                               | 2,645,000                    | 2,332,913  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 2,838,828                    | 2,650,806   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 64031A-AJ-5 .....       | NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B .....                                | 1 .....                               | 2,838,828                    | 2,650,806  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 4,398,480                    | 4,446,757   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 63939L-AC-1 .....       | NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B .....                                | 1 .....                               | 4,398,480                    | 4,446,757  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 9,931,409                    | 10,205,967  | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 64033J-AB-1 .....       | NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B .....                               | 1 .....                               | 9,931,409                    | 10,205,967 |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 3,208,643                    | 3,037,757   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 64033N-AB-2 .....       | NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B .....                               | 1 .....                               | 3,208,643                    | 3,037,757  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 1,248,274                    | 1,213,013   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 78442G-LJ-3 .....       | SLM STUDENT LOAN TRUST-SERIES 2004-3 CLASS B .....                                  | 1 .....                               | 1,248,274                    | 1,213,013  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 3,250,000                    | 3,072,625   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 64032A-AB-1 .....       | NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B .....                               | 1 .....                               | 3,250,000                    | 3,072,625  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 1,823,272                    | 1,774,322   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 64033L-AD-2 .....       | NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B .....                               | 1 .....                               | 1,823,272                    | 1,774,322  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 3,240,000                    | 3,041,393   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 64033K-AB-8 .....       | NELNET STUDENT LOAN TRUS-SERIES 2014-3A CLASS B .....                               | 1 .....                               | 3,240,000                    | 3,041,393  |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 14,750,000                   | 14,750,266  | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 03767M-AG-3 .....       | Apidos CLO-SERIES 18-29A CLASS A2 Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR ..... | 1 .....                               | 14,750,000                   | 14,750,266 |
| 57629*DE8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 6,700,000                    | 6,702,171   | 09/06/2023 ..... | 12/06/2046 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 04015U-AJ-7 .....       |                                                                                     | 1 .....                               | 6,700,000                    | 6,702,171  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                   |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|---------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                   |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                       | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*DE8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,000,000                    | 2,999,997    | 09/06/2023     | 12/06/2046    | SOFR Replacement Swap - CME cleared                          |                              |              | 48250R-BN-5             | KKR CLO 12 Ltd-KKR 12 BR2                         | 1                                     | 3,000,000                    | 2,999,997   |
| 57629*DE8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,250,000                   | 14,249,245   | 09/06/2023     | 12/06/2046    | SOFR Replacement Swap - CME cleared                          |                              |              | 67112K-AB-5             | OPC CLO Ltd-SERIES 18-15A CLASS A2                | 1                                     | 14,250,000                   | 14,249,245  |
| 57629*DE8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,924,126                    | 2,512,945    | 09/06/2023     | 12/06/2046    | SOFR Replacement Swap - CME cleared                          |                              |              | G9288@-AB-1             | University of East Angli Senior Unsecured Notes   | 1                                     | 3,924,126                    | 2,512,945   |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 17,708,440                   | (42,486,357) | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          | 59,386                       | (60,019,281) | 29364N-AS-7             | ENTERGY MISSISSIPPI INC-SECURED NOTE              | 1                                     | 17,649,055                   | 17,532,924  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,815,000                    | 9,746,148    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 05684L-AG-0             | Bain Capital Credit CLO-BCC 2021-1A C             | 1                                     | 9,815,000                    | 9,746,148   |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 32,632,172                   | 32,029,551   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 75972Y-AA-9             | RENAISSANCE FINANCE-SR UNSECURED                  | 1                                     | 32,632,172                   | 32,029,551  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,500,000                    | 9,503,762    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 33882@-AJ-7             | Flatiron Clo 17 Ltd-FLAT 2017-1A CR               | 1                                     | 9,500,000                    | 9,503,762   |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,200,000                    | 3,190,346    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 22615E-AE-0             | Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C   | 1                                     | 3,200,000                    | 3,190,346   |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,000,000                    | 8,000,368    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 67104L-AG-2             | QHA Loan Funding 2013-2 -QHAF 2013-2A CR          | 1                                     | 8,000,000                    | 8,000,368   |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,000,000                   | 14,000,756   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 39862E-AB-0             | GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B         | 1                                     | 14,000,000                   | 14,000,756  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 28,493,548                   | 29,102,778   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 06761T-AE-2             | Barings Middle Market CI-BMM 2019-1A A2           | 1                                     | 28,493,548                   | 29,102,778  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,600,000                   | 23,394,373   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 54279@-AC-7             | Long Point Park CLO Ltd-LNGPT 2017-1A A1B         | 1                                     | 23,600,000                   | 23,394,373  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,400,000                    | 5,400,281    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 64130H-AQ-4             | Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR | 1                                     | 5,400,000                    | 5,400,281   |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,435,389                    | 6,330,702    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 00206R-GL-0             | AT&T Inc-SENIOR UNSECURED                         | 2                                     | 6,435,389                    | 6,330,702   |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,092,566                   | 16,058,738   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 00928@-AQ-4             | AIRCATTLE LTD-SENIOR UNSECURED                    | 2                                     | 16,092,566                   | 16,058,738  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,492,904                    | 6,116,866    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 29365T-AF-1             | Entergy Texas Inc-SECURED                         | 1                                     | 6,492,904                    | 6,116,866   |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,894,844                   | 10,408,970   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 90933J-AA-9             | United Airlines 2016-2 C-UNTD AIR 16-2 B          | 3                                     | 10,894,844                   | 10,408,970  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,810,596                    | 10,100,646   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 05682L-AJ-6             | Bain Capital Credit CLO -BCC 2019-2A AR           | 1                                     | 9,810,596                    | 10,100,646  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 24,703,913                   | 25,931,739   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 64135D-AA-3             | Neuberger Berman Loan Ad-NEUB 2022-47A A          | 1                                     | 24,703,913                   | 25,931,739  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,702,173                   | 19,136,553   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 96467K-AA-7             | Whitebox CLO Ltd-WBOX 2023-4A A1                  | 1                                     | 18,702,173                   | 19,136,553  |
| 57629*DMO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,400,000                    | 5,426,071    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 06762V-AC-0             | Barings Loan Partners CL-BABSN 2022-3A B          | 1                                     | 5,400,000                    | 5,426,071   |
| 57629*DL2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 250,000,000     | 1,598,652                    | (58,240,199) | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          | 59,321                       | (59,730,994) | 031162-CJ-7             | AMGEN INC-SENIOR UNSECURED                        | 2                                     | 1,539,331                    | 1,490,795   |
| 57629*DL2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 39,805,392                   | 39,797,988   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 38179N-AB-0             | Golub Capital Partners C-GOCAP 2024-71A A         | 1                                     | 39,805,392                   | 39,797,988  |
| 57629*DL2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 21,615,572                   | 21,616,773   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 45686@-AM-4             | INGERSOLL-RAND CO-DEBENTURE                       | 2                                     | 21,615,572                   | 21,616,773  |
| 57629*DL2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 168,296,135                  | 168,352,683  | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 42086P-AC-7             | Kingsland Ltd-SERIES 18-8A CLASS A                | 1                                     | 168,296,135                  | 168,352,683 |
| 57629*DL2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 13,706,759                   | 14,113,859   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 042735-AK-6             | Arrow Electronics Inc-DEBENTURE                   | 2                                     | 13,706,759                   | 14,113,859  |
| 57629*DL2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,000,000                    | 2,993,451    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 83012@-AE-4             | Sixth Street CLO-SIXST 2021-20A C                 | 1                                     | 3,000,000                    | 2,993,451   |
| 57629*DL2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,779,727                   | 12,303,457   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 06761M-AD-9             | Barings Middle Market CL-BMM 2018-1A C            | 2                                     | 11,779,727                   | 12,303,457  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                  |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|--------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                  |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                               | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                      | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*DL2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 15,599,206                   | 15,076,427   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 06760W-AJ-5             | Barings Middle Market CL-BMM 2021-1A C           | 2                                     | 15,599,206                   | 15,076,427 |
| 57629*DL2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 1,725,000                    | 1,724,902    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 04018X-AJ-8             | ARES CLO-ARES 2021-ALFA D                        | 2                                     | 1,725,000                    | 1,724,902  |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 250,000,000     | 1,078,316                    | (58,686,533) | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          | 59,286                       | (59,577,241) | 04352E-AA-3             | Ascension Health-SENIOR UNSECURED                | 1                                     | 1,019,031                    | 890,709    |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 5,177,531                    | 5,055,992    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 195869-AP-7             | COLONIAL PIPELINE CO-SR UNSECURED                | 1                                     | 5,177,531                    | 5,055,992  |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 47,930,118                   | 46,562,762   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 254709-AM-0             | DISCOVER FINANCIAL SVS-SENIOR UNSECURED          | 2                                     | 47,930,118                   | 46,562,762 |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,500,000                    | 2,477,705    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 50189P-AN-2             | LCM LTD PARTNERSHIP-SERIES 25A CLASS C2          | 1                                     | 2,500,000                    | 2,477,705  |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,493,412                   | 14,800,207   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 03330N-AJ-3             | Anchorage Capital Clo 11-ANCHC 2019-11A AR       | 1                                     | 14,493,412                   | 14,800,207 |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 73,500,000                   | 73,628,478   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 858102-AX-4             | Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR | 1                                     | 73,500,000                   | 73,628,478 |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 47,930,526                   | 41,617,843   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 341081-FG-7             | FLORIDA POWER & LIGHT CO-SECURED BOND            | 1                                     | 47,930,526                   | 41,617,843 |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 8,800,000                    | 8,754,020    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 05683L-AC-0             | Bain Capital Credit CLO -BCC 2018-1A A2          | 1                                     | 8,800,000                    | 8,754,020  |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,658,979                   | 11,167,675   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 224044-CG-0             | COX COMMUNICATIONS INC-SENIOR UNSECURED          | 2                                     | 11,658,979                   | 11,167,675 |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,266,199                   | 14,106,725   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 709599-AZ-7             | Penske Truck Leasing Co -SENIOR UNSECURED        | 2                                     | 14,266,199                   | 14,106,725 |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 20,397,449                   | 19,483,247   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 98389B-AV-2             | Xcel Energy Inc-SENIOR UNSECURED                 | 2                                     | 20,397,449                   | 19,483,247 |
| 57629*DP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 13,333,125                   | 13,333,125   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 186858-MN-9             | Babson CLO Ltd 2013-I-SERIES 2013-IS CLASS BR    | 1                                     | 13,333,125                   | 13,333,125 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 250,000,000     | 16,976,785                   | (43,872,164) | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          | 59,364                       | (59,923,185) | 00774M-AB-1             | AERCAP IRELAND CAPITAL D-SENIOR UNSECURED        | 2                                     | 16,917,421                   | 16,051,021 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 18,445,751                   | 18,221,021   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 378272-AL-2             | GLENCORE FUNDING LLC-SR UNSECURED                | 2                                     | 18,445,751                   | 18,221,021 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 50,446,522                   | 33,093,489   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 191216-CY-4             | Coca-Cola Co/The-SENIOR UNSECURED                | 1                                     | 50,446,522                   | 33,093,489 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 20,491,154                   | 19,146,669   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 09778P-AA-3             | Bon Secours Mercy Health-SECURED                 | 1                                     | 20,491,154                   | 19,146,669 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 8,894,414                    | 8,508,991    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 67103H-AF-4             | O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED         | 2                                     | 8,894,414                    | 8,508,991  |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,387,126                    | 9,272,305    | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 806851-AG-6             | SCHLUMBERGER HLDGS CORP-SR UNSECURED             | 2                                     | 9,387,126                    | 9,272,305  |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,099,613                   | 11,566,661   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 23338V-AE-6             | DTE Electric Co-SECURED                          | 1                                     | 14,099,613                   | 11,566,661 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 70,603,253                   | 62,647,365   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 458140-AK-6             | INTEL CORP-SENIOR UNSECURED NOTE                 | 1                                     | 70,603,253                   | 62,647,365 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 19,900,232                   | 19,474,535   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 11271L-AC-6             | Brookfield Finance Inc-SENIOR UNSECURED          | 1                                     | 19,900,232                   | 19,474,535 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 20,024,092                   | 18,273,616   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 40728T-AA-1             | HAMILTON COLLEGE-UNSECURED                       | 1                                     | 20,024,092                   | 18,273,616 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 18,809,850                   | 18,034,374   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 75625Q-AE-9             | Reckitt Benckiser Treasu-SENIOR UNSECURED        | 1                                     | 18,809,850                   | 18,034,374 |
| 57629*DN8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 34,000,000                   | 34,000,000   | 09/15/2023     | 09/15/2047    | SOFR Replacement Swap - CME cleared                          |                              |              | 515095-MM-6             | Landmark Equity Partners XVII-D, LLC             | 1                                     | 34,000,000                   | 34,000,000 |
| 593048F#5                                  | Sovereign Bond of Mexico                                               | 2                                     | 20,000,000      | 25,810,645                   | 24,806,682   | 03/20/2024     | 06/20/2029    | 5 Yr Credit Default Swap                                     | 47,516                       | 71,633       | 912810-FP-8             | US TREAS N/B-BOND                                | 1                                     | 25,763,129                   | 24,735,048 |
| 455780*F5                                  | Sovereign Bond of Indonesia                                            | 2                                     | 40,000,000      | 36,472,242                   | 28,770,972   | 03/20/2024     | 06/20/2029    | 5 Yr Credit Default Swap                                     | 491,248                      | 493,030      | 912810-RV-2             | US TREASURY N/B-UNSECURED                        | 1                                     | 35,980,993                   | 28,277,942 |
| 455780*F5                                  | Sovereign Bond of Indonesia                                            | 2                                     |                 | 14,899,578                   | 11,545,664   | 03/20/2024     | 06/20/2029    | 5 Yr Credit Default Swap                                     |                              |              | 912810-RU-4             | US TREASURY N/B-UNSECURED                        | 1                                     | 14,899,578                   | 11,545,664 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                |              |                         |                                                                              |                                          |                |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|----------------|--------------|-------------------------|------------------------------------------------------------------------------|------------------------------------------|----------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                |              | Cash Instrument(s) Held |                                                                              |                                          |                |            |
|                                            |                                                                        | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | 9                                                            | 10             | 11           | 12                      | 13                                                                           | 14 NAIC Designation or Other Description | 15             | 16         |
| Number                                     | Description                                                            | Description                           | Amount          | Value                        | Value        | Date           | Date          | Description                                                  | Carrying Value | Fair Value   | CUSIP                   | Description                                                                  | Description                              | Carrying Value | Fair Value |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 150,000,000     | 9,925,387                    | (23,757,099) | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          | 25,387         | (33,656,574) | 69688X-AU-5             | Palmer Square CLO 2014-1-SERIES 2014-1A CLASS A2RR                           | 1                                        | 9,900,000      | 9,899,475  |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,212,343                    | 2,198,083    | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 281378-AB-5             | EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B                               | 1                                        | 2,212,343      | 2,198,083  |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,915,545                    | 2,885,567    | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 28137T-AB-9             | EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B                               | 1                                        | 2,915,545      | 2,885,567  |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 771,757                      | 685,952      | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 19458L-BD-1             | COLLEGIATE FUNDING SERVI-SERIES 2005-A CLASS B                               | 1                                        | 771,757        | 685,952    |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 15,000,000                   | 15,000,000   | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 186858-MN-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility | 1                                        | 15,000,000     | 15,000,000 |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 12,366,356                   | 11,724,610   | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 708696-BY-4             | Pennsylvania Electric Co-SENIOR UNSECURED                                    | 2                                        | 12,366,356     | 11,724,610 |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 24,160,957                   | 23,776,108   | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 806851-AK-7             | Schlumberger Holdings Co-SENIOR UNSECURED                                    | 2                                        | 24,160,957     | 23,776,108 |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 28,173,141                   | 27,691,250   | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 10510K-AC-1             | BRAMBLES USA INC-SR UNSECURED                                                | 2                                        | 28,173,141     | 27,691,250 |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 32,171,103                   | 28,733,287   | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 438516-BB-1             | HONEYWELL INTERNATIONAL - SENIORUNSECURED NOTE                               | 1                                        | 32,171,103     | 28,733,287 |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 24,572,469                   | 22,151,275   | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 438516-AT-3             | HONEYWELL INTERNATIONAL -SENIOR NOTE                                         | 1                                        | 24,572,469     | 22,151,275 |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 12,655,816                   | 12,655,600   | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 03328Y-AA-2             | ANCHORAGE CAPITAL CLO 1--ANCHC 2018-1RA A1                                   | 1                                        | 12,655,816     | 12,655,600 |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 10,182,339                   | 10,464,048   | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 06761T-AJ-1             | Barings Middle Market CI-BMM 2019-1A C                                       | 2                                        | 10,182,339     | 10,464,048 |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,700,000                    | 2,700,292    | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 12555Q-AW-6             | CIFC Funding 2020-I Ltd-CIFC 2020-1A DR                                      | 2                                        | 2,700,000      | 2,700,292  |
| 57629*ER8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,700,000                    | 2,700,043    | 08/30/2023     | 08/30/2034    | SOFR Replacement Swap - CME cleared                          |                |              | 06762J-AG-8             | Babson CLO Ltd/Cayman Is-BABSN 2021-2A D                                     | 2                                        | 2,700,000      | 2,700,043  |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 200,000,000     | 19,771,457                   | (46,889,810) | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          | 39,746         | (59,844,389) | 693304-AY-3             | PECO Energy Co-SECURED                                                       | 1                                        | 19,731,711     | 12,954,579 |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 16,118,736                   | 15,676,733   | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 579780-AN-7             | MCCORMICK & CO INC/MD-SENIOR UNSECURED                                       | 2                                        | 16,118,736     | 15,676,733 |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 13,463,085                   | 12,391,212   | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 90932K-AA-7             | United Airlines 2019-2 C-UNTD AIR 19-2 B FIXED                               | 3                                        | 13,463,085     | 12,391,212 |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 45,795,165                   | 45,345,936   | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 22822V-AE-1             | CROWN CASTLE INTL CORP-SENIOR UNSECURED                                      | 2                                        | 45,795,165     | 45,345,936 |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 26,701,841                   | 25,655,636   | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 05369A-AA-9             | Aviation Capital Group L-SENIOR UNSECURED                                    | 2                                        | 26,701,841     | 25,655,636 |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 45,350,000                   | 44,384,997   | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 592688-B8-3             | Mettler-Toledo Internati Senior Note Ser                                     | 2                                        | 45,350,000     | 44,384,997 |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 7,850,000                    | 7,854,137    | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 48661Q-AE-1             | Kayne CLO 9 Ltd-SERIES 20-9A CLASS B1                                        | 1                                        | 7,850,000      | 7,854,137  |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 15,000,000                   | 15,006,525   | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 04019L-AL-8             | ARES LI CLO Ltd-ARES 2019-51A A1R                                            | 1                                        | 15,000,000     | 15,006,525 |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 15,000,000                   | 15,008,490   | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 17180W-AC-9             | CIFC Funding 2018-II Ltd-CIFC 2018-2A A2                                     | 1                                        | 15,000,000     | 15,008,490 |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,750,000                   | 11,750,047   | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 55821A-AC-2             | Madison Park Funding Ltd-SERIES 18-28A CLASS A2                              | 1                                        | 11,750,000     | 11,750,047 |
| 57629*EY3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 21,000,000                   | 21,000,000   | 08/30/2023     | 08/30/2039    | SOFR Replacement Swap - CME cleared                          |                |              | 186858-MN-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility | 1                                        | 21,000,000     | 21,000,000 |
| 57629*EU1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 200,000,000     | 977,618                      | (78,117,345) | 08/30/2023     | 08/30/2049    | SOFR Replacement Swap - CME cleared                          | 52,334         | (79,016,892) | 984851-AF-2             | Yara International ASA-SENIOR UNSECURED                                      | 2                                        | 925,284        | 899,547    |
| 57629*EU1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 30,174,443                   | 29,382,845   | 08/30/2023     | 08/30/2049    | SOFR Replacement Swap - CME cleared                          |                |              | 28176E-AD-0             | Edwards Lifesciences Cor-SENIOR UNSECURED                                    | 2                                        | 30,174,443     | 29,382,845 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                              |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|----------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                              |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                           | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*EU1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 36,954,891                   | 35,967,312   | 08/30/2023     | 08/30/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 361448-BG-6             | GATX Corp-SENIOR UNSECURED                   | 2                                     | 36,954,891                   | 35,967,312 |
| 57629*EU1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 19,669,630                   | 19,154,289   | 08/30/2023     | 08/30/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 120568-AX-8             | BUNGE LTD FINANCE CORP-SENIOR UNSECURED      | 2                                     | 19,669,630                   | 19,154,289 |
| 57629*EU1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,997,997                   | 14,300,703   | 08/30/2023     | 08/30/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 00908P-AC-1             | Air Canada 2017-1 Class -SECURED             | 2                                     | 14,997,997                   | 14,300,703 |
| 57629*EU1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 5,237,566                    | 5,122,149    | 08/30/2023     | 08/30/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 171340-AN-2             | CHURCH & DWIGHT CO INC-SENIOR UNSECURED      | 2                                     | 5,237,566                    | 5,122,149  |
| 57629*EU1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 45,232,378                   | 37,106,519   | 08/30/2023     | 08/30/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 23338V-AE-6             | DTE Electric Co-SECURED                      | 1                                     | 45,232,378                   | 37,106,519 |
| 57629*EU1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 48,000,000                   | 44,162,893   | 08/30/2023     | 08/30/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 57542Z-A7-2             | MM Investment Holding Revolver Floating Line | 2                                     | 48,000,000                   | 44,162,893 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 306,000,000     | 75,100,623                   | (45,281,086) | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          | 100,623                      | (118,953,511) | 30290Y-AC-5             | FS Global Credit Opportu-FS GLOBAL CREDIT    | 1                                     | 75,000,000                   | 73,672,425 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,470,370                   | 10,165,846   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 801060-AD-6             | Sanofi-SENIOR UNSECURED                      | 1                                     | 10,470,370                   | 10,165,846 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,035,199                    | 6,670,272    | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 00108W-AH-3             | AEP Texas Inc-SENIOR UNSECURED               | 2                                     | 7,035,199                    | 6,670,272  |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,500,000                   | 13,102,271   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 892331-AD-1             | Toyota Motor Corp-SENIOR UNSECURED           | 1                                     | 13,500,000                   | 13,102,271 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 24,635,703                   | 24,043,292   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 79466L-AF-1             | salesforce.com Inc-SENIOR UNSECURED          | 1                                     | 24,635,703                   | 24,043,292 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,018,463                    | 7,741,086    | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 369550-BC-1             | General Dynamics Corp-SENIOR UNSECURED       | 1                                     | 8,018,463                    | 7,741,086  |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,879,392                   | 22,793,287   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 892330-AC-5             | Toyota Industries Corp-SENIOR UNSECURED      | 1                                     | 23,879,392                   | 22,793,287 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,513,248                   | 25,520,264   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 50188G-AT-0             | LCM XVIII LP-LCM 18A A1R                     | 1                                     | 25,513,248                   | 25,520,264 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 37,589,130                   | 37,598,678   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 13876J-AC-6             | Canyon Capital CLO Ltd-CANYC 2012-1RA A      | 1                                     | 37,589,130                   | 37,598,678 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,934,277                    | 1,779,651    | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 57542Z-A7-2             | MM Investment Holding Revolver Floating Line | 2                                     | 1,934,277                    | 1,779,651  |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,500,000                   | 12,659,663   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 38179U-AH-1             | Golub Capital Partners C-GOCAP 2023-69A D    | 2                                     | 12,500,000                   | 12,659,663 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,016,306                   | 12,238,908   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 44328H-AM-7             | Highbridge Loan Manageme-HLM 2023-17A D      | 2                                     | 12,016,306                   | 12,238,908 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,000,000                   | 12,104,136   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 936919-AC-3             | Warwick Capital CLO 1 Lt-WWICK 2023-1A B     | 1                                     | 12,000,000                   | 12,104,136 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,500,000                   | 12,717,863   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 48255U-AS-3             | KKR CLO 43 Ltd-KKR 2022-43A DR               | 2                                     | 12,500,000                   | 12,717,863 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,500,000                   | 12,519,200   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 67402R-AU-7             | Oaktree CLO 2022-2 Ltd-OAKOL 2022-2A DR      | 2                                     | 12,500,000                   | 12,519,200 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,500,000                   | 11,597,233   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 037989-AJ-9             | Apidos CLO XLIV Ltd-APID 2023-44A D          | 2                                     | 11,500,000                   | 11,597,233 |
| 57629*FB2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,000,000                   | 12,303,408   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 699917-AL-4             | PARK BLUE CLO LTD-PKBLU 2023-4A D1           | 2                                     | 12,000,000                   | 12,303,408 |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 255,000,000     | 107,590,532                  | 683,801      | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          | 83,644                       | (98,229,017)  | 57542Z-A7-2             | MM Investment Holding Revolver Floating Line | 2                                     | 107,506,888                  | 98,912,817 |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,966,822                    | 7,620,941    | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 06406R-AF-4             | Bank of New York Mellon -SENIOR UNSECURED    | 1                                     | 7,966,822                    | 7,620,941  |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,112,149                   | 11,203,690   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 90932P-AA-6             | United Airlines 2014-1 C-SECURED NOTE        | 1                                     | 11,112,149                   | 11,203,690 |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,855,679                   | 12,482,613   | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 606822-AV-6             | Mitsubishi UFJ Financial-SENIOR UNSECURED    | 1                                     | 12,855,679                   | 12,482,613 |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,800,000                    | 6,556,724    | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 631005-BH-7             | Narragansett Electric Co-SENIOR UNSECURED    | 1                                     | 6,800,000                    | 6,556,724  |



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |               |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                              |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|---------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|------------------------------------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6             | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                              |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |               |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                           | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value    | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                                  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,313,888                    | 2,265,377     | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 532457-AZ-1             | Eli Lilly & Co-SENIOR UNSECURED                                              | 1                                     | 2,313,888                    | 2,265,377   |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,101,028                   | 11,871,190    | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 09062X-AF-0             | BIOGEN INC-SR UNSECURED                                                      | 2                                     | 12,101,028                   | 11,871,190  |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,034,725                    | 2,975,147     | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 46625H-JY-7             | JPMorgan Chase & Co-SUBORDINATED NOTE                                        | 1                                     | 3,034,725                    | 2,975,147   |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,734,767                    | 2,654,641     | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 452308-AX-7             | Illinois Tool Works Inc-SENIOR UNSECURED                                     | 1                                     | 2,734,767                    | 2,654,641   |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,643,701                    | 7,195,507     | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 313747-AY-3             | Federal Realty Investmen-SENIOR UNSECURED                                    | 2                                     | 7,643,701                    | 7,195,507   |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,869,465                   | 14,087,058    | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 477143-AJ-0             | JetBlue 2019-1 Class A P-JETBLUE 19-1 A                                      | 2                                     | 14,869,465                   | 14,087,058  |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,196,122                    | 6,008,197     | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 670346-AP-0             | Nucor Corp-SENIOR UNSECURED                                                  | 1                                     | 6,196,122                    | 6,008,197   |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,831,634                    | 1,752,835     | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 78442G-RY-4             | SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B                                 | 1                                     | 1,831,634                    | 1,752,835   |
| 57629*ES6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 89,946,770                   | 89,944,971    | 09/05/2023     | 09/03/2049    | SOFR Replacement Swap - CME cleared                          |                              |               | 420860-AA-9             | Kingsland VI Ltd-KING 2013-6A AR                                             | 1                                     | 89,946,770                   | 89,944,971  |
| 57629*EB3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 82,905,931                   | 44,369,046    | 07/10/2023     | 01/08/2032    | SOFR Replacement Swap - CME cleared                          | 63,638                       | (38,486,088)  | 85816W-AC-8             | Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A                               | 1                                     | 82,842,293                   | 82,855,134  |
| 57629*EB3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 96,199,004                   | 97,201,732    | 07/10/2023     | 01/08/2032    | SOFR Replacement Swap - CME cleared                          |                              |               | 125550-AN-6             | CIFC Funding 2020-I Ltd-CIFC 2020-1A A1R                                     | 1                                     | 96,199,004                   | 97,201,732  |
| 57629*EB3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,602,899                   | 11,604,686    | 07/10/2023     | 01/08/2032    | SOFR Replacement Swap - CME cleared                          |                              |               | 74988L-AA-2             | ALM XIV Ltd-SERIES 14-14A CLASS A1R2                                         | 1                                     | 11,602,899                   | 11,604,686  |
| 57629*EB3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,500,000                   | 15,501,147    | 07/10/2023     | 01/08/2032    | SOFR Replacement Swap - CME cleared                          |                              |               | 12550A-AT-3             | CIFC Funding 2014-V Ltd-CIFC 2014-5A A1R2                                    | 1                                     | 15,500,000                   | 15,501,147  |
| 57629*EB3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 14,843,925    | 07/10/2023     | 01/08/2032    | SOFR Replacement Swap - CME cleared                          |                              |               | 88432U-AC-0             | Wind River CLO Ltd-SERIES 18-3A CLASS A2                                     | 1                                     | 15,000,000                   | 14,843,925  |
| 57629*EB3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,900,000                   | 11,902,844    | 07/10/2023     | 01/08/2032    | SOFR Replacement Swap - CME cleared                          |                              |               | 00190Y-BF-1             | Ares XXVII CLO Ltd-ARES 2013-2A BR2                                          | 1                                     | 11,900,000                   | 11,902,844  |
| 57629*EB3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 17,645,655                   | 17,767,081    | 07/10/2023     | 01/08/2032    | SOFR Replacement Swap - CME cleared                          |                              |               | 05875H-AA-1             | Ballyrock CLO 2018-1 Ltd                                                     | 1                                     | 17,645,655                   | 17,767,081  |
| 57629*EB3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,826,086                    | 9,826,086     | 07/10/2023     | 01/08/2032    | SOFR Replacement Swap - CME cleared                          |                              |               | 18685e-MM-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility | 1                                     | 9,826,086                    | 9,826,086   |
| 57629*EW7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 200,000,000     | 67,796,464                   | 28,767,314    | 07/10/2023     | 01/08/2035    | SOFR Replacement Swap - CME cleared                          | 51,763                       | (38,977,387)  | 12499#-MM-8             | CCOF Onshore Co-Borrower Revolving Loan                                      | 1                                     | 67,744,701                   | 67,744,701  |
| 57629*EW7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 19,095,419                   | 17,965,739    | 07/10/2023     | 01/08/2035    | SOFR Replacement Swap - CME cleared                          |                              |               | 61744Y-AK-4             | Morgan Stanley-SENIOR UNSECURED                                              | 1                                     | 19,095,419                   | 17,965,739  |
| 57629*EW7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 150,503,796                  | 150,503,790   | 07/10/2023     | 01/08/2035    | SOFR Replacement Swap - CME cleared                          |                              |               | 04940J-AC-7             | Atlas Securitized Products Funding 1 LP - Revolver A2                        | 1                                     | 150,503,796                  | 150,503,790 |
| 57629*EW7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,715,918                   | 15,006,945    | 07/10/2023     | 01/08/2035    | SOFR Replacement Swap - CME cleared                          |                              |               | 06761K-AL-5             | Barings CLO Ltd 2019-III-BABSN 2019-3A A1R                                   | 1                                     | 14,715,918                   | 15,006,945  |
| 57629*EW7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,111,224                   | 10,649,590    | 07/10/2023     | 01/08/2035    | SOFR Replacement Swap - CME cleared                          |                              |               | 877409-A#-9             | Taylor Wimpey PLC Senior Unsecured Notes                                     | 2                                     | 10,111,224                   | 10,649,590  |
| 57629*EW7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,041,146                    | 1,990,784     | 07/10/2023     | 01/08/2035    | SOFR Replacement Swap - CME cleared                          |                              |               | 63942N-AC-2             | Navient Student Loan Tru-NAVSL 2021-1A B                                     | 1                                     | 2,041,146                    | 1,990,784   |
| 57629*EW7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,718,891                    | 1,410,098     | 07/10/2023     | 01/08/2035    | SOFR Replacement Swap - CME cleared                          |                              |               | 23338V-AE-6             | DTE Electric Co-SECURED                                                      | 1                                     | 1,718,891                    | 1,410,098   |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 400,000,000     | 35,622,854                   | (108,691,291) | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          | 131,979                      | (143,890,542) | A3158#-AC-3             | Hofer Financial Services Senior Note Ser                                     | 1                                     | 35,490,875                   | 35,199,251  |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 83,866,451                   | 80,609,345    | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 87278*-AD-4             | TPF Equity REIT Operatin Gtd Senior Note                                     | 1                                     | 83,866,451                   | 80,609,345  |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 55,000,000                   | 55,000,000    | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 87248T-AU-9             | TICP CLO VII Ltd-TICP 2017-7A ASR2                                           | 1                                     | 55,000,000                   | 55,000,000  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                     |             |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-----------------------------------------------------|-------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                     |             |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                  | 14          | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                         | Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 66,691,679                   | 62,661,780   | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | G5147*-AD-8             | Johnson Matthey PLC Senior Note Ser                 | 1           | 66,691,679                   | 62,661,780 |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 28,112,997                   | 27,638,940   | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | Q0832*-AD-8             | Australia Pacific Airpor Gtd Senior Note            | 2           | 28,112,997                   | 27,638,940 |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,500,000                    | 7,473,480    | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 03330A-AE-2             | Anchorage Capital CLO 3--ANCHC 2014-3RA C           | 1           | 7,500,000                    | 7,473,480  |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,750,000                    | 6,750,554    | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 00119Y-AC-7             | AGL CLO Ltd-AGL 2021-10A B                          | 1           | 6,750,000                    | 6,750,554  |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,025,000                   | 12,026,696   | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 06762J-AC-7             | Babson CLO Ltd/Cayman Is-BABSN 2021-2A B            | 1           | 12,025,000                   | 12,026,696 |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,900,000                   | 11,908,449   | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 64133V-AC-1             | Neuberger Berman CLO Ltd-NEUB 2021-44A B            | 1           | 11,900,000                   | 11,908,449 |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,100,000                    | 6,099,902    | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05682E-AE-3             | Bain Capital Credit CLO -BCC 2021-5A B              | 1           | 6,100,000                    | 6,099,902  |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,523,439                   | 15,006,015   | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 00119Y-AA-1             | AGL CLO 10 Ltd-AGL 2021-10A A                       | 1           | 14,523,439                   | 15,006,015 |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,600,530                   | 13,233,697   | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 03330P-AA-7             | ANCHORAGE CREDIT FUNDING-SERIES 18-5A CLASS A       | 1           | 13,600,530                   | 13,233,697 |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,100,000                   | 13,100,105   | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 75009P-AC-1             | Rad CLO 12 Ltd-RAD 2021-12A B                       | 1           | 13,100,000                   | 13,100,105 |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,034,040   | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 08179P-AE-2             | Benefit Street Partners -BSP 2022-27A B1            | 1           | 10,000,000                   | 10,034,040 |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,625,000                    | 6,627,345    | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 48250E-AS-4             | KKR CLO 30 Ltd-KKR 30A BR                           | 1           | 6,625,000                    | 6,627,345  |
| 57629*FA4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 43,000,000                   | 43,000,000   | 08/11/2023     | 02/11/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 515095-MM-6             | Landmark Equity Partners XVI-D, LLC                 | 1           | 43,000,000                   | 43,000,000 |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 185,000,000     | 24,053,175                   | (43,904,078) | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          | 55,872                       | (68,817,400) | 06761M-AB-3             | Barings Middle Market CL-BMM 2018-1A A2             | 1           | 23,997,304                   | 24,913,322 |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,500,000                    | 5,500,798    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 55820B-AL-1             | Madison Park Funding XLV-MDPK 2020-45A BR           | 1           | 5,500,000                    | 5,500,798  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 14,984,670   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 38137Y-AS-0             | Goldentree Loan Manageme-GLM 2019-4A BR             | 1           | 15,000,000                   | 14,984,670 |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,500,000                   | 11,478,645   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 282523-AM-1             | 1828 CLO Ltd-GUGG4 2016-1A A1JR                     | 1           | 11,500,000                   | 11,478,645 |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,000,000                    | 7,999,856    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 14317R-AC-3             | CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B           | 1           | 8,000,000                    | 7,999,856  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,700,000                    | 7,706,414    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 67113G-AG-2             | Oak Hill Credit Partners-OAKC 2020-5A B             | 1           | 7,700,000                    | 7,706,414  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,197,323    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 64129J-BG-4             | Neuberger Berman CLO XIV-NEUB 2013-14A BR2          | 1           | 9,200,000                    | 9,197,323  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,000,000                    | 8,000,872    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 27831B-AE-3             | Eaton Vance CLO 2018-1 L-EATON 2018-1A B            | 1           | 8,000,000                    | 8,000,872  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,700,000                   | 14,699,868   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 55821L-AC-8             | Madison Park Funding XXX-MDPK 2021-39A B            | 1           | 14,700,000                   | 14,699,868 |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,128,351                    | 9,132,933    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 553205-AC-9             | MP CLO III LTD-MP3 2013-1A AR                       | 1           | 9,128,351                    | 9,132,933  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,500,000                    | 9,500,437    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 88432U-AE-6             | Wind River CLO Ltd-SERIES 18-3A CLASS B             | 1           | 9,500,000                    | 9,500,437  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,163,454                    | 3,200,086    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05875H-AC-7             | BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2    | 1           | 3,163,454                    | 3,200,086  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,950,000                    | 9,950,358    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 03328T-BC-8             | Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING | 1           | 9,950,000                    | 9,950,358  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,000,000                    | 8,000,320    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 74979V-AE-3             | PR Ltd-BRAM 2018-5A A2                              | 1           | 8,000,000                    | 8,000,320  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,000,000                   | 19,999,020   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 74980P-AC-7             | ALM Ltd/KY-SERIES 21-14A CLASS A2                   | 1           | 20,000,000                   | 19,999,020 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                              |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                              |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                                           | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,700,000                    | 7,601,240    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 97314H-AC-3             | Wind River CLO Ltd-WINDR 2021-1A B1                                          | 1                                     | 7,700,000                    | 7,601,240  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,452,286                   | 11,500,058   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 55820C-AG-0             | Madison Park Funding XXI-MDPK 2018-29A B                                     | 1                                     | 11,452,286                   | 11,500,058 |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,000,000                    | 7,000,483    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 36248M-AL-1             | GT Loan Financing I Ltd -SERIES 2013-1A CLASS BR                             | 1                                     | 7,000,000                    | 7,000,483  |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,100,000                   | 10,047,308   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 83615P-AC-1             | Sound Point Clo XXXI Ltd-SNDPT 2021-3A B                                     | 1                                     | 10,100,000                   | 10,047,308 |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,135,000                   | 14,040,847   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 151895-D*-7             | CenterPoint Properties T Senior Note Ser                                     | 1                                     | 14,135,000                   | 14,040,847 |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 13,196,160   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 749868-BB-6             | REEF America REIT II, I Senior Unsecured Notes                               | 1                                     | 15,000,000                   | 13,196,160 |
| 57629*EJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,000,000                   | 16,000,000   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 186858-MN-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility | 1                                     | 16,000,000                   | 16,000,000 |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 215,000,000     | 47,802,526                   | (32,450,499) | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          | 64,980                       | (80,188,046) | 500798-MS-5             | KREF Lending VII LLC - Term Loan Series 2019-7                               | 1                                     | 47,737,547                   | 47,737,547 |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 24,300,000                   | 24,308,845   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 70470M-AC-9             | Peace Park CLO Ltd-PCEPK 2021-1A A                                           | 1                                     | 24,300,000                   | 24,308,845 |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 22,000,000                   | 21,867,582   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 97315T-AE-2             | THL Credit Wind River 20-WINDR 2017-1A BR                                    | 1                                     | 22,000,000                   | 21,867,582 |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 35,911,526                   | 36,493,740   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 87246M-AS-1             | TICP CLO VI 2016-2 Ltd-TICP 2016-6A AR2                                      | 1                                     | 35,911,526                   | 36,493,740 |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 21,000,000                   | 21,001,113   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 55821C-AC-8             | Atrium IX-ATRM 9A BR2                                                        | 1                                     | 21,000,000                   | 21,001,113 |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,000,000                   | 50,009,000   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 17181U-AA-6             | CIFC Funding Ltd-CIFC 2024-2A A1                                             | 1                                     | 50,000,000                   | 50,009,000 |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,900,000                    | 8,902,172    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 87271L-AJ-1             | TIAA CLO I Ltd-TIA 2016-1A AR                                                | 1                                     | 8,900,000                    | 8,902,172  |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,705,453                   | 20,704,501   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 33883G-AA-5             | Flatiron CLO 18 Ltd-FLAT 2018-1A A                                           | 1                                     | 20,705,453                   | 20,704,501 |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,100,000                    | 8,102,722    | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 42086P-AC-7             | Kingsland Ltd-SERIES 18-8A CLASS A                                           | 1                                     | 8,100,000                    | 8,102,722  |
| 57629*FC0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 19,901,713                   | 20,502,607   | 08/21/2023     | 02/20/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 60040#-AB-8             | Millennium Pipeline Comp Senior Secured                                      | 1                                     | 19,901,713                   | 20,502,607 |
| 57629*EV9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 54,868,722                   | (45,565,141) | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          | 91,410                       | (97,996,311) | G5791#-AA-9             | Manchester United Football Club, Ltd Senior Secu                             | 1                                     | 54,777,312                   | 52,431,170 |
| 57629*EV9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 65,000,000                   | 59,803,918   | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 57542Z-A7-2             | MM Investment Holding Revolver Floating Line                                 | 2                                     | 65,000,000                   | 59,803,918 |
| 57629*EV9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 39,500,000                   | 37,060,796   | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | Q8396#-AK-7             | Victoria Power Networks Gtd Senior Note                                      | 1                                     | 39,500,000                   | 37,060,796 |
| 57629*EV9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 24,236,568                   | 23,062,989   | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 04351L-AA-8             | Ascension Health-UNSECURED BOND                                              | 1                                     | 24,236,568                   | 23,062,989 |
| 57629*EV9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,756,939                   | 25,032,115   | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 46247#-AA-2             | Iowa Interstate Railroad Senior Secured                                      | 1                                     | 25,756,939                   | 25,032,115 |
| 57629*EV9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 69,955,388                   | 70,582,258   | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 74936G-AA-6             | Rad CLO 7 Ltd-RAD 2020-7A A1R                                                | 1                                     | 69,955,388                   | 70,582,258 |
| 57629*EZ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 6,791,298                    | (91,123,852) | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          | 91,298                       | (97,505,347) | Q3920#-AL-3             | Fonterra Co-operative Gr Senior Unsecured Notes                              | 1                                     | 6,700,000                    | 6,381,495  |
| 57629*EZ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 26,899,770                   | 27,786,501   | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | Q3535#-AD-8             | Envestra Victoria Pty Lt Senior Secured                                      | 1                                     | 26,899,770                   | 27,786,501 |
| 57629*EZ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 41,860,742                   | 40,307,610   | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 749868-AV-3             | REEF AMERICA REIT II INC SR UNSECD NT SER D                                  | 1                                     | 41,860,742                   | 40,307,610 |
| 57629*EZ0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,513,593                   | 13,917,033   | 08/25/2023     | 02/25/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | Q3920#-AG-4             | Fonterra Co-operative Gr Senior Note                                         | 1                                     | 14,513,593                   | 13,917,033 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                  |                  | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                           |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|------------------|------------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|-----------------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7                | 8                | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                           |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                  |                  | 9                                                            | 10                           | 11            | 12                      | 13                                                        | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date   | Maturity Date    | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                               | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*EZ0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 31,924,112                   | 26,906,929   | 08/25/2023 ..... | 02/25/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 873050-CN-1             | TTX CO-SENIOR UNSECURED .....                             | 1 .....                               | 31,924,112                   | 26,906,929  |
| 57629*EZ0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 646,842                      | 624,191      | 08/25/2023 ..... | 02/25/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 493268-BW-5             | KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B .....     | 1 .....                               | 646,842                      | 624,191     |
| 57629*EZ0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 7,900,000                    | 7,891,105    | 08/25/2023 ..... | 02/25/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 92916Q-AC-6             | VOYA CLO 2017-4 LTD-SERIES 17-4A CLASS B .....            | 1 .....                               | 7,900,000                    | 7,891,105   |
| 57629*EZ0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 7,050,000                    | 7,042,612    | 08/25/2023 ..... | 02/25/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 04016P-AN-8             | Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR .....         | 1 .....                               | 7,050,000                    | 7,042,612   |
| 57629*EZ0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 7,000,000                    | 7,001,141    | 08/25/2023 ..... | 02/25/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 14315R-AE-1             | Carlyle Global Market St-SERIES 18-4A CLASS A2 .....      | 1 .....                               | 7,000,000                    | 7,001,141   |
| 57629*EZ0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 45,500,000                   | 43,606,563   | 08/25/2023 ..... | 02/25/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 27889*-AM-1             | ECOM Atlantic Inc - Guaranteed Series A Senior Note ..... | 1 .....                               | 45,500,000                   | 43,606,563  |
| 57629*EZ0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 112,500,000                  | 112,551,863  | 08/25/2023 ..... | 02/25/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 04015G-AJ-7             | Ares XXXIV CLO Ltd-ARES 2015-2A AR3                       | 1 .....                               | 112,500,000                  | 112,551,863 |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 250,000,000     | 41,575,554                   | (64,145,622) | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          | 95,248                       | (102,346,015) | 06235F-AN-2             | Mirvac Group Finance Ltd Senior Note .....                | 1 .....                               | 41,480,306                   | 38,200,393  |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 55,000,000                   | 55,000,000   | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 87248T-AU-9             | TICOP CLO VII Ltd-TICOP 2017-7A ASR2                      | 1 .....                               | 55,000,000                   | 55,000,000  |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 23,653,617                   | 22,158,492   | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 03189*-AC-3             | DEXUS Funds Management L Senior Note Ser .....            | 1 .....                               | 23,653,617                   | 22,158,492  |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 60,000,000                   | 60,000,000   | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 51509S-MM-6             | Landmark Equity Partners XVI-D, LLC                       | 1 .....                               | 60,000,000                   | 60,000,000  |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 31,100,000                   | 29,685,790   | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 74264*-AC-0             | PRISA LHC Senior Note Ser .....                           | 1 .....                               | 31,100,000                   | 29,685,790  |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 16,000,000                   | 16,001,840   | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 65023P-AQ-3             | Newark BSL CLO 2 Ltd-NBQLO 2017-1A A2R .....              | 1 .....                               | 16,000,000                   | 16,001,840  |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 9,850,000                    | 9,854,019    | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 48254H-AC-8             | KKR CLO 32 Ltd-KKR 32A B .....                            | 1 .....                               | 9,850,000                    | 9,854,019   |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,125,000                    | 5,126,322    | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 05683H-AS-4             | Bain Capital Credit CLO -BCC 2017-2A CR2 .....            | 1 .....                               | 5,125,000                    | 5,126,322   |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,100,000                    | 5,095,823    | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 06760B-AJ-1             | BABSON CLO LTD-SERIES 17-1A CLASS C                       | 1 .....                               | 5,100,000                    | 5,095,823   |
| 57629*FD8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 17,564,596                   | 17,376,885   | 08/29/2023 ..... | 02/26/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | G2037*-AA-4             | Chanel Limited Senior Note Series A                       | 1 .....                               | 17,564,596                   | 17,376,885  |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 250,000,000     | 50,080,570                   | (73,447,063) | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          | 80,570                       | (123,471,113) | 143133-AA-4             | CGMS 2021-6A A1 .....                                     | 1 .....                               | 50,000,000                   | 50,024,050  |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 50,000,000                   | 50,009,050   | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 82670Q-AA-7             | Signal Peak CLO 9 Ltd-SPEAK 2021-9A A1 .....              | 1 .....                               | 50,000,000                   | 50,009,050  |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 13,100,000                   | 13,070,499   | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 03766G-AQ-5             | Apidos CLO XXVI-APID 2017-26A A2R                         | 1 .....                               | 13,100,000                   | 13,070,499  |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 60,472,764                   | 60,909,151   | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 25255D-AA-8             | Diameter Capital CLO 1 L-DQLO 2021-1A A1A .....           | 1 .....                               | 60,472,764                   | 60,909,151  |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 13,600,000                   | 13,600,027   | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 97316L-AC-2             | THL Credit Wind River 20-WINDR 2017-3A BR .....           | 1 .....                               | 13,600,000                   | 13,600,027  |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 11,525,000                   | 11,530,567   | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 48252U-AJ-6             | KKR CLO 25 Ltd-SERIES 25 CLASS BR                         | 1 .....                               | 11,525,000                   | 11,530,567  |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 11,000,000                   | 11,004,488   | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 06759J-AS-7             | Barings CLO Ltd 2019-I-SERIES 2019-1A CLASS BR .....      | 1 .....                               | 11,000,000                   | 11,004,488  |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 9,200,000                    | 9,150,532    | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 39809G-AC-9             | GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2 .....                | 1 .....                               | 9,200,000                    | 9,150,532   |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 8,650,000                    | 8,651,038    | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 67400F-AE-1             | OAKTREE CLO 2018-1 LTD SR SECD NT CL A-2 .....            | 1 .....                               | 8,650,000                    | 8,651,038   |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 8,078,088                    | 8,204,927    | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 124166-AA-7             | Buttermilk Park CLO Ltd-BMILK 2018-1A A1 .....            | 1 .....                               | 8,078,088                    | 8,204,927   |
| 57629*FF3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 11,000,000                   | 10,999,648   | 09/15/2023 ..... | 06/15/2050 ..... | SOFR Replacement Swap - CME cleared                          |                              |               | 13875M-AC-0             | Canyon CLO 2021-3 Ltd-CANYC 2021-3A B .....               | 1 .....                               | 11,000,000                   | 10,999,648  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |               |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                                                     |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|---------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|-----------------------------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6             | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                                                     |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |               |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                                                  | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value    | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                                                         | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,200,000                    | 7,199,755     | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 06759M-AE-1             | Babson CLO Ltd 2016-I-BABSN 2016-1A A2R                                                             | 1                                     | 7,200,000                    | 7,199,755  |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,900,000                    | 6,906,762     | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 67110U-AN-9             | QHA Loan Funding 2016-1 -OHALF 2016-1A B1R                                                          | 1                                     | 6,900,000                    | 6,906,762  |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,700,000                    | 6,702,915     | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 87249C-AC-5             | TICP CLO X LTD-SERIES 18-10A CLASS B                                                                | 1                                     | 6,700,000                    | 6,702,915  |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,000,000                   | 25,000,000    | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 12499#-MM-8             | CCOF Onshore Co-Borrower Revolving Loan                                                             | 1                                     | 25,000,000                   | 25,000,000 |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,031,409                    | 6,206,194     | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 87250R-AA-2             | TICP CLO XV Ltd-TICP 2020-15A A Elmwood CLO IV Ltd-ELMW4 2020-1A B                                  | 1                                     | 6,031,409                    | 6,206,194  |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,800,000                    | 5,804,449     | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 29002G-AC-5             |                                                                                                     | 1                                     | 5,800,000                    | 5,804,449  |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,750,000                    | 5,750,592     | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 77340G-AL-5             | Rockford Tower CLO 2017-2 Ltd                                                                       | 1                                     | 5,750,000                    | 5,750,592  |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,650,000                    | 5,575,364     | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 50200F-AG-4             | LCM 26 Ltd-SERIES 26A CLASS C                                                                       | 1                                     | 5,650,000                    | 5,575,364  |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,250,000                    | 5,250,719     | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 12555X-AG-6             | CIFC Funding Ltd-CIFC 2019-6A C                                                                     | 1                                     | 5,250,000                    | 5,250,719  |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,236,842                   | 14,253,926    | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 87241F-AA-0             | TCW Direct Lending Structured Solutions 2019 LLC - Class A Note PRISA LHC, LLC Senior Note Series C | 1                                     | 14,236,842                   | 14,253,926 |
| 57629*FF3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 21,500,000                   | 20,086,526    | 09/15/2023     | 06/15/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 74264*-AE-6             |                                                                                                     | 1                                     | 21,500,000                   | 20,086,526 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 300,000,000     | 56,540,329                   | (107,907,281) | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          | 98,566                       | (149,770,354) | 149123-CJ-8             | Caterpillar Inc-SENIOR UNSECURED UnitedHealth Group Inc-SENIOR                                      | 1                                     | 56,441,762                   | 41,863,073 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,508,556                   | 32,685,674    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 91324P-EA-6             | UNSECURED Carnegie Institution of                                                                   | 1                                     | 50,508,556                   | 32,685,674 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 46,540,005                   | 34,196,705    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 143499-AB-7             | Fred Hutchinson Cancer R-UNSECURED                                                                  | 1                                     | 46,540,005                   | 34,196,705 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 44,760,016                   | 35,394,679    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 355611-AA-2             |                                                                                                     | 1                                     | 44,760,016                   | 35,394,679 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,894,877                   | 11,094,871    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 29157T-AD-8             | Emory University-UNSECURED Landmark Equity Partners XVI-D, LLC                                      | 1                                     | 12,894,877                   | 11,094,871 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 86,000,000                   | 86,000,000    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 515095-MM-6             |                                                                                                     | 1                                     | 86,000,000                   | 86,000,000 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,700,000                    | 6,700,147     | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 14315D-AC-6             | Carlyle Global Market St-CGMS 2021-3SA A2                                                           | 1                                     | 6,700,000                    | 6,700,147  |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,903,995                   | 17,464,572    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 26442T-AH-0             | Duke University-UNSECURED                                                                           | 1                                     | 25,903,995                   | 17,464,572 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,638,406                   | 18,538,466    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 06654D-AC-1             | Banner Health-UNSECURED                                                                             | 1                                     | 25,638,406                   | 18,538,466 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,750,000                   | 11,719,403    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 50200F-AE-9             | LCM 26 Ltd-SERIES 26A CLASS B                                                                       | 1                                     | 11,750,000                   | 11,719,403 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,600,000                   | 11,600,406    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 64130H-AN-1             | Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING                                                  | 1                                     | 11,600,000                   | 11,600,406 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,325,000                   | 10,325,207    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 05683E-AQ-5             | Bain Capital Credit CLO -BCC 2020-2A BR                                                             | 1                                     | 10,325,000                   | 10,325,207 |
| 57629*FE6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 41,758,506                   | 38,989,126    | 09/29/2023     | 06/29/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 44919*-AC-2             | 1 595 Express, LLC Senior Secured                                                                   | 1                                     | 41,758,506                   | 38,989,126 |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 200,000,000     | 23,072,576                   | (72,070,489)  | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          | 72,576                       | (93,638,417)  | 41242*-AY-8             | Hardwood Funding LLC Senior Secured                                                                 | 1                                     | 23,000,000                   | 21,567,928 |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 17,589,688                   | 16,503,870    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | Q7795#-AA-0             | QIC Finance (Shopping Ce Gtd Senior Note                                                            | 1                                     | 17,589,688                   | 16,503,870 |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,700,000                    | 7,700,855     | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 949723-AC-4             | Wellman Park CLO Ltd-SERIES 21-1A CLASS B                                                           | 1                                     | 7,700,000                    | 7,700,855  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,914,417                    | 7,501,347     | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 02376*-AA-0             | American Airlines Group Senior Secured                                                              | 1                                     | 7,914,417                    | 7,501,347  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                              |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|----------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                              |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                           | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,324,825                   | 24,997,029   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05237*-AF-1             | Austin Powder Holdings C Senior Note Ser     | 2                                     | 25,324,825                   | 24,997,029  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,196,223                   | 19,682,393   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | G20446-BA-2             | Compass Group PLC Senior Note Ser            | 1                                     | 20,196,223                   | 19,682,393  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,702,170                   | 12,151,989   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | G9706#-AA-5             | WINGS Aviation 62696 USD Tranche A-1 Ln      | 1                                     | 12,702,170                   | 12,151,989  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,400,000                   | 19,146,502   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 12656*-AK-8             | CSLB Holdings, Inc. Gtd Senior Note          | 1                                     | 20,400,000                   | 19,146,502  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,950,000                    | 8,949,418    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 50184N-AP-7             | LCM LTD PARTNERSHIP-SERIES 15A CLASS CR      | 1                                     | 8,950,000                    | 8,949,418   |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 28,021,232                   | 22,672,680   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 141781-BJ-2             | Cargill Inc-SENIOR UNSECURED                 | 1                                     | 28,021,232                   | 22,672,680  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,500,000                    | 8,506,435    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 38136F-BJ-1             | Goldentree Loan Managem-GLM 2017-1A B1R2     | 1                                     | 8,500,000                    | 8,506,435   |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,550,000                    | 7,549,879    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 92917W-AY-4             | Yoya CLO 2018-4 Ltd-SERIES 18-4A CLASS BR    | 1                                     | 7,550,000                    | 7,549,879   |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,850,000                   | 13,850,346   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05684R-AE-2             | Bain Capital Credit CLO-BCC 2021-2A B        | 1                                     | 13,850,000                   | 13,850,346  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,700,000                   | 13,700,397   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 48255A-AC-2             | KKR CLO 36 Ltd-KKR 36A B                     | 1                                     | 13,700,000                   | 13,700,397  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,500,000                    | 5,500,303    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 08182B-AN-8             | Benefit Street Partners -BSP 2019-17A BR     | 1                                     | 5,500,000                    | 5,500,303   |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 21,292,390                   | 19,643,958   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 74170*-AW-9             | Prime Property Fund LLC Senior Note Series U | 1                                     | 21,292,390                   | 19,643,958  |
| 57629*FJ5                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 22,000,000                   | 22,000,000   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 515095-MM-6             | Landmark Equity Partners XVI-D, LLC          | 1                                     | 22,000,000                   | 22,000,000  |
| 57629*FL0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 200,000,000     | 18,822,549                   | (75,225,830) | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          | 72,549                       | (93,522,437) | 74170*-AC-3             | Prime Property Fund LLC Senior Note Ser      | 1                                     | 18,750,000                   | 18,296,606  |
| 57629*FL0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,033,468                   | 22,625,780   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 56081#-CA-6             | Major League Baseball Tr Series 44 Term Note | 1                                     | 23,033,468                   | 22,625,780  |
| 57629*FL0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,700,000                   | 17,652,763   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 41242*-AU-6             | Hardwood Funding LLC Senior Note             | 1                                     | 18,700,000                   | 17,652,763  |
| 57629*FL0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 19,315,000                   | 18,941,390   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 36198*-AA-4             | GI Manager L.P. Senior Secured Notes         | 1                                     | 19,315,000                   | 18,941,390  |
| 57629*FL0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 17,700,000                   | 17,137,335   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 41242*-AX-0             | Hardwood Funding LLC Senior Secured          | 1                                     | 17,700,000                   | 17,137,335  |
| 57629*FL0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 17,250,002                   | 16,793,179   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 68233J-A8-3             | Oncor Electric Delivery SR SECD NT SER B     | 1                                     | 17,250,002                   | 16,793,179  |
| 57629*FL0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 78,250,673                   | 82,431,525   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 931142-CS-0             | WAL-MART STORES INC-SENIOR NOTE              | 1                                     | 78,250,673                   | 82,431,525  |
| 57629*FL0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 27,700,000                   | 27,561,555   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 38176D-AJ-8             | Golub Capital Partners C-GOCAP 2015-26A AZR  | 1                                     | 27,700,000                   | 27,561,555  |
| 57629*FM8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 200,000,000     | 26,017,330                   | (68,359,280) | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          | 72,599                       | (93,737,828) | 00114*-AR-4             | AEP Transmission Company Senior Note Ser     | 1                                     | 25,944,732                   | 25,378,548  |
| 57629*FM8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,700,000                   | 25,301,547   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | G4622#-AB-5             | Howard De Walden Estates Gtd Senior Note     | 1                                     | 25,700,000                   | 25,301,547  |
| 57629*FM8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 23,900,000                   | 22,762,647   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 57169*-AU-1             | Mars, Inc. Senior Note Ser                   | 1                                     | 23,900,000                   | 22,762,647  |
| 57629*FM8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 21,750,000                   | 21,442,107   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | Q6235#-AF-9             | Mirvac Group Finance Ltd Gtd Senior Note     | 1                                     | 21,750,000                   | 21,442,107  |
| 57629*FM8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 136,000,000                  | 125,128,198  | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 57542Z-A7-2             | MM Investment Holding Revolver Floating Line | 2                                     | 136,000,000                  | 125,128,198 |
| 57629*FM8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,032,325                   | 12,037,318   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 48250W-AG-0             | KKR CLO 14 Ltd-KKR 14 AR                     | 1                                     | 12,032,325                   | 12,037,318  |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 150,000,000     | 8,554,386                    | (62,186,572) | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          | 54,386                       | (70,029,990) | 74170*-AR-0             | Prime Property Fund LLC Senior Note Ser      | 1                                     | 8,500,000                    | 7,843,418   |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                               |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-----------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                               |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                            | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                   | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,500,000                    | 8,000,200    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 41242*-BF-8             | Hardwood Funding LLC Senior Secured           | 1                                     | 8,500,000                    | 8,000,200  |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,272,209                    | 9,094,777    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 479142-E8-6             | Johnson Matthey PLC Series A Senior Notes     | 1                                     | 9,272,209                    | 9,094,777  |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,386,855                    | 7,168,344    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 184692-B#-7             | Clearbridge Energy MLP Fd Inc-Senior Secured  | 1                                     | 7,386,855                    | 7,168,344  |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,294,287                    | 3,983,887    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05389L-AK-9             | Avolon Aerospace Leasing Secured Note B7      | 1                                     | 4,294,287                    | 3,983,887  |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,937,771                    | 7,873,481    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 92203#-AR-9             | Yanuard Group, Inc. Senior Notes Series D     | 1                                     | 7,937,771                    | 7,873,481  |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,450,000                    | 4,405,794    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 04018E-AE-1             | Ares LIX CLO Ltd-ARES 2021-59A C1             | 1                                     | 4,450,000                    | 4,405,794  |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,006,306                    | 3,729,662    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05389L-AH-6             | Avolon Aerospace Leasing Secured Note B7      | 1                                     | 4,006,306                    | 3,729,662  |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 93,014,099                   | 78,704,715   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 055451-AV-0             | BHP Billiton Finance USA-SR UNSECURED         | 1                                     | 93,014,099                   | 78,704,715 |
| 57629*FN6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 27,269,669                   | 26,438,295   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 90226#-AA-3             | 2014 REPLACEMENT PIWR STATUTORY TR SR SECQ NT | 1                                     | 27,269,669                   | 26,438,295 |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 150,000,000     | 29,690,062                   | (41,851,188) | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          | 54,308                       | (69,694,477) | 78403D-AR-1             | SBA Tower Trust-ASSET BACKED                  | 1                                     | 29,635,754                   | 27,843,289 |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,878,535                    | 3,620,771    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05389L-AA-1             | Avolon Aerospace Leasing Secured Note A3      | 1                                     | 3,878,535                    | 3,620,771  |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,440,000                    | 6,375,259    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 74170*-AD-1             | Prime Property Fund LLC Senior Note Ser       | 1                                     | 6,440,000                    | 6,375,259  |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,870,181                    | 3,611,510    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05389L-AD-5             | Avolon Aerospace Leasing Secured Note A3      | 1                                     | 3,870,181                    | 3,611,510  |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,896,721                    | 4,627,945    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05400F-AE-1             | Avolon Aerospace Funding Senior Secured       | 1                                     | 4,896,721                    | 4,627,945  |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,883,509                    | 4,626,578    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05400F-AG-6             | Avolon Aerospace Funding Senior Secured       | 1                                     | 4,883,509                    | 4,626,578  |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,500,805                    | 6,452,972    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 184692-B*-1             | Clearbridge Energy MLP Fd Inc-Senior Secured  | 1                                     | 6,500,805                    | 6,452,972  |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,562,039                    | 4,313,499    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05400F-AC-5             | Avolon Aerospace Funding Senior Secured       | 1                                     | 4,562,039                    | 4,313,499  |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,200,000                    | 5,521,495    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 383154-L8-6             | Green Mountain Power Cor First Mtg Bond       | 1                                     | 5,200,000                    | 5,521,495  |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 36,605,423                   | 29,780,838   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 45866F-AH-7             | Intercontinental Exchang-SENIOR UNSECURED     | 1                                     | 36,605,423                   | 29,780,838 |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,000,000                   | 19,999,460   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 55819D-AE-6             | Madison Park Funding XXX-MDPK 2018-31A A2A    | 1                                     | 20,000,000                   | 19,999,460 |
| 57629*FP1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 107,000,000                  | 98,446,450   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 57542Z-A7-2             | MM Investment Holding Revolver Floating Line  | 2                                     | 107,000,000                  | 98,446,450 |
| 57629*F09                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 150,000,000     | 8,382,871                    | (61,394,782) | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          | 54,316                       | (69,731,756) | 90312*-AC-8             | UNS Gas, Inc. Gtd Senior Note                 | 1                                     | 8,328,555                    | 8,336,974  |
| 57629*F09                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,344,530                    | 6,146,061    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 479142-E8-4             | Johnson Matthey PLC Series B Senior Notes     | 1                                     | 6,344,530                    | 6,146,061  |
| 57629*F09                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,774,647                    | 3,558,160    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05400F-AA-9             | Avolon Aerospace Funding Senior Secured       | 1                                     | 3,774,647                    | 3,558,160  |
| 57629*F09                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 279,848                      | 278,702      | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 055778-AN-0             | BTMU Capital Corp. Equipment Note             | 1                                     | 279,848                      | 278,702    |
| 57629*F09                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 19,097,676                   | 19,591,541   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 06761T-AG-7             | Barings Middle Market CI-BMM 2019-1A B        | 1                                     | 19,097,676                   | 19,591,541 |
| 57629*F09                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,051,266                    | 4,184,713    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 589331-AD-9             | NERCK SHARP & DOHME CORP-DEBENTURE            | 1                                     | 4,051,266                    | 4,184,713  |
| 57629*F09                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 929,406                      | 906,285      | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05348E-AW-9             | AVOLONBAY COMMUNITIES IN-SR UNSECURED         | 1                                     | 929,406                      | 906,285    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |               |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                 |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|---------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|-------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6             | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                 |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |               |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                              | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value    | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                     | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,500,000                    | 4,176,180     | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 74264*-AD-8             | PRISA LHC LLC-SENIOR NOTE SER B                 | 1                                     | 4,500,000                    | 4,176,180   |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,115,553                    | 4,785,833     | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 89236T-DR-3             | Toyota Motor Credit Corp-SENIOR UNSECURED       | 1                                     | 5,115,553                    | 4,785,833   |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,870,527                    | 3,789,226     | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 18469P-A#-7             | Clearbridge Energy MLP Op Fd Inc-Senior Secured | 1                                     | 3,870,527                    | 3,789,226   |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,885,671                   | 10,965,636    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 74980X-AC-0             | ALM Ltd/KY-RRAM 2021-15A A2                     | 1                                     | 10,885,671                   | 10,965,636  |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,767,648                    | 3,681,587     | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 18469Q-A#-5             | Clearbridge Energy MLP Fd Inc-Senior Secured    | 1                                     | 3,767,648                    | 3,681,587   |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,250,000                    | 9,253,700     | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 64131T-AS-3             | Neuberger Berman CLO XVI-SERIES 2017 CALSS 16SA | 1                                     | 9,250,000                    | 9,253,700   |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,000,000                   | 50,000,650    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 03329F-AN-4             | Anchorage Capital CLO 15-ANCHC 2020-15A AR      | 1                                     | 50,000,000                   | 50,000,650  |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 21,000,000                   | 21,003,528    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 97316D-AA-4             | Wind River CLO Ltd-WINDR 2021-3A A              | 1                                     | 21,000,000                   | 21,003,528  |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,425,000                    | 6,427,242     | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 08180X-AQ-5             | Benefit Street Partners -BSP 2015-8A A1BR       | 1                                     | 6,425,000                    | 6,427,242   |
| 57629*FQ9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,450,000                    | 2,450,345     | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 04018X-AG-4             | ARES CLO-ARES 2021-ALFA C                       | 1                                     | 2,450,000                    | 2,450,345   |
| 57629*FT3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 300,000,000     | 25,090,952                   | (129,232,091) | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          | 113,026                      | (155,992,061) | 244199-AW-5             | Deere & Co-BOND                                 | 1                                     | 24,977,926                   | 26,759,970  |
| 57629*FT3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 41,805,768                   | 41,858,550    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 87305Q-CB-5             | TTX CO-UNSECURED NOTE                           | 1                                     | 41,805,768                   | 41,858,550  |
| 57629*FT3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 36,098,016                   | 34,021,760    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 594918-CB-8             | MICROSOFT CORP-SENIOR UNSECURED                 | 1                                     | 36,098,016                   | 34,021,760  |
| 57629*FT3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 137,343,949                  | 137,343,949   | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 500798-MW-6             | KREF Lending VII LLC - Term Loan Series 2022-11 | 1                                     | 137,343,949                  | 137,343,949 |
| 57629*FT3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 69,519,000                   | 69,305,160    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 46655H-AB-9             | JCP Direct Lending CLO 2-JCPDL 2022-11 A        | 1                                     | 69,519,000                   | 69,305,160  |
| 57629*FT3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 64,000,000                   | 59,545,792    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 186858-AA-0             | Cliffwater Corporate Len Senior Secured Notes   | 1                                     | 64,000,000                   | 59,545,792  |
| 57629*FT3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,000,000                   | 11,000,000    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 515095-MM-6             | Landmark Equity Partners XVI-D, LLC             | 1                                     | 11,000,000                   | 11,000,000  |
| 57629*FU0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 150,000,000     | 13,892,652                   | (65,257,522)  | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          | 56,625                       | (78,479,122)  | 662325-B#-7             | North Shore Gas Co. First Mtg Bond              | 1                                     | 13,836,027                   | 13,221,600  |
| 57629*FU0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,458,145                   | 14,138,283    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | G1108#-AG-3             | British Land Company PLC Senior Note Ser        | 1                                     | 14,458,145                   | 14,138,283  |
| 57629*FU0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,884,186                   | 13,235,320    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 720186-F*-1             | Piedmont Natural Gas Co. Senior Note Ser        | 2                                     | 13,884,186                   | 13,235,320  |
| 57629*FU0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,600,000                   | 11,283,761    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 41242*-AT-9             | Hardwood Funding LLC Senior Note Ser            | 1                                     | 11,600,000                   | 11,283,761  |
| 57629*FU0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,250,000                   | 10,854,056    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 151515-XX-6             | Bridge Investment Group Senior Secured Notes    | 1                                     | 11,250,000                   | 10,854,056  |
| 57629*FU0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,680,645                   | 10,230,781    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 74170*-AE-9             | Prime Property Fund LLC Senior Note Ser         | 1                                     | 10,680,645                   | 10,230,781  |
| 57629*FU0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 9,860,870     | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 57169*-AT-4             | Mars, Inc. Senior Note Ser                      | 1                                     | 10,000,000                   | 9,860,870   |
| 57629*FU0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,600,000                    | 8,577,459     | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 05237*-AG-9             | Austin Powder Holdings C Senior Note Ser        | 2                                     | 8,600,000                    | 8,577,459   |
| 57629*FU0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 72,044,612                   | 72,690,204    | 07/14/2023     | 07/14/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 749366-AA-6             | Rad CLO 7 Ltd-RAD 2020-7A A1R                   | 1                                     | 72,044,612                   | 72,690,204  |
| 57629*FK2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 107,729,706                  | (14,430,312)  | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          | 90,681                       | (116,882,335) | 11702#-AA-4             | Brunswick Asset Financing LLC - Term A Loan     | 1                                     | 107,639,025                  | 102,452,024 |
| 57629*FK2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 61,000,000                   | 61,000,000    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |               | 515095-MM-6             | Landmark Equity Partners XVI-D, LLC             | 1                                     | 61,000,000                   | 61,000,000  |



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                               |             |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-----------------------------------------------|-------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                               |             |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                            |             | 14                           | 15          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                   | Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*FK2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 30,000,000                   | 27,790,800   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 57629-YY-6              | Barings Corporate Invest Convertible Not      | 1           | 30,000,000                   | 27,790,800  |
| 57629*FK2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 28,818,749                   | 28,085,222   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 68233J-A*-5             | Oncor Electric Delivery & Senior Secured      | 1           | 28,818,749                   | 28,085,222  |
| 57629*FK2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,200,000                   | 12,289,649   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | Q1297#-AK-4             | CSL Finance Pty Ltd Gtd Senior Note           | 1           | 13,200,000                   | 12,289,649  |
| 57629*FK2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 41,351,845                   | 41,621,840   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 20030N-AM-3             | Comcast Corp-NOTE                             | 1           | 41,351,845                   | 41,621,840  |
| 57629*FK2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,045,000                    | 2,045,090    | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 056162-AQ-3             | Babson CLO Ltd 2015-I-BABSN 2015-IA BR        | 1           | 2,045,000                    | 2,045,090   |
| 57629*FK2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,900,000                   | 17,759,593   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 03464A-A*-1             | Angel Oak Financial Stra Senior Note Series A | 1           | 18,900,000                   | 17,759,593  |
| 57629*FK2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 19,587,759                   | 19,030,109   | 09/05/2023     | 09/02/2050    | SOFR Replacement Swap - CME cleared                          |                              |              | 05707#-AA-9             | Baird Financial Corporat Senior Secured Notes | 1           | 19,587,759                   | 19,030,109  |
| 57629*HL8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 200,000,000     | 201,370,289                  | 111,631,605  | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          | 70,289                       | (73,576,529) | 57542Z-A7-2             | MM Investment Holding Revolver Floating Line  | 2           | 201,300,000                  | 185,208,134 |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 150,000,000     | 6,702,829                    | (49,032,736) | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          | 52,829                       | (55,689,220) | 55954Y-AL-9             | Magnetite XXVI Ltd-MAGNE 2020-26A BR          | 1           | 6,650,000                    | 6,656,484   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,550,000                    | 6,551,749    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 00190Y-BH-7             | Ares XXVII CLO Ltd-ARES 2013-2A CR2           | 1           | 6,550,000                    | 6,551,749   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,400,000                    | 6,399,731    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 278300-AN-8             | Eaton Vance CLO 2020-1 L-EATON 2020-1A CR     | 1           | 6,400,000                    | 6,399,731   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,400,000                    | 6,399,923    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 143133-AG-1             | CGMS 2021-6A C                                | 1           | 6,400,000                    | 6,399,923   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,400,000                    | 6,361,824    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 87168B-AG-5             | SYMP 2021-28A C-SYMP 2021-28A C               | 1           | 6,400,000                    | 6,361,824   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,400,000                    | 6,396,749    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 12565E-AE-1             | CIFC Funding Ltd-CIFC 2021-5A C               | 1           | 6,400,000                    | 6,396,749   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,400,000                    | 6,400,294    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 05685A-AJ-7             | Bain Capital Credit CLO-BCC 2021-4A C         | 1           | 6,400,000                    | 6,400,294   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,400,000                    | 6,404,115    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 38136N-AU-0             | Goldentree Loan Managem-GLM 2020-8A CR        | 1           | 6,400,000                    | 6,404,115   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,100,000                    | 6,099,909    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 00900L-AS-3             | AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2     | 1           | 6,100,000                    | 6,099,909   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,050,000                    | 6,050,030    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 05685A-AG-3             | Bain Capital Credit CLO-BCC 2021-4A B         | 1           | 6,050,000                    | 6,050,030   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,050,000                    | 6,050,490    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 00119V-AQ-2             | AGL CLO 6 LTD-AGL 2020-6A BR                  | 1           | 6,050,000                    | 6,050,490   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,700,000                    | 5,699,732    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 13887T-AN-7             | Canyon Capital CLO 2019-CANYC 2019-1A BR      | 1           | 5,700,000                    | 5,699,732   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,650,000                    | 5,649,864    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 670881-AP-6             | OCP CLO 2020-19 Ltd-OCP 2020-19A BR           | 1           | 5,650,000                    | 5,649,864   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,625,000                    | 5,615,730    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 03766G-AS-1             | Apidos CLO XXVI-APID 2017-26A BR              | 1           | 5,625,000                    | 5,615,730   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,300,000                    | 5,302,449    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 48253U-AC-0             | KKR-SERIES 34A CLASS B                        | 1           | 5,300,000                    | 5,302,449   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,300,000                    | 5,287,254    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 09627F-AQ-3             | BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR    | 1           | 5,300,000                    | 5,287,254   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,150,000                    | 5,149,727    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 95023A-AC-4             | Wellfleet CLO Ltd-WELF 2021-2A B              | 1           | 5,150,000                    | 5,149,727   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,125,000                    | 5,105,945    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 14317Y-AG-9             | Carlyle Global Market St-SERIES 21-5A CLASS C | 1           | 5,125,000                    | 5,105,945   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,650,000                    | 4,629,210    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 48661A-AL-0             | KAYNE CLO I Ltd-KAYNE 2018-1A BR              | 1           | 4,650,000                    | 4,629,210   |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,600,000                    | 4,598,082    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |              | 29002V-AE-8             | ELM10 2021-3A C-ELM10 2021-3A C               | 1           | 4,600,000                    | 4,598,082   |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |               |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                              |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|---------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6             | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                              |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |               |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                           | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value    | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                                  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,600,000                    | 4,604,954     | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67110N-AP-0             | OHA Credit Partners XIII-OAKC 2016-13A BR                                    | 1                                     | 4,600,000                    | 4,604,954  |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,500,000                    | 4,451,589     | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 73052V-AG-0             | Point Au Roche Park CLO -PARPK 2021-1A C                                     | 1                                     | 4,500,000                    | 4,451,589  |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,500,000                    | 4,503,848     | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 29002H-AQ-2             | Elmwood CLO III Ltd-ELMW3 2019-3A CR                                         | 1                                     | 4,500,000                    | 4,503,848  |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,500,000                    | 4,500,464     | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 33835N-AE-1             | ASSURANT CLO LTD-MORGN 2018-3A CR                                            | 1                                     | 4,500,000                    | 4,500,464  |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,500,000                    | 4,492,940     | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 97316D-AG-1             | Wind River CLO Ltd-WINDR 2021-3A C                                           | 1                                     | 4,500,000                    | 4,492,940  |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,400,000                    | 4,400,519     | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 48255A-AE-8             | KKR CLO 36 Ltd-KKR 36A C                                                     | 1                                     | 4,400,000                    | 4,400,519  |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,300,000                    | 4,290,897     | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 12555Q-AU-0             | CIFC Funding 2020-I Ltd-CIFC 2020-1A CR                                      | 1                                     | 4,300,000                    | 4,290,897  |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 5,000,000                    | 4,993,925     | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 94950J-AC-5             | Wellfleet CLO Ltd-SERIES 18-1A CLASS B                                       | 1                                     | 5,000,000                    | 4,993,925  |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,000,000                   | 20,291,675    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 886758-AB-3             | Tiger Global Management Senior Note Series B                                 | 1                                     | 25,000,000                   | 20,291,675 |
| 57629*H07                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,000,000                   | 16,000,000    | 07/10/2023     | 07/08/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 186858-MN-9             | Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility | 1                                     | 16,000,000                   | 16,000,000 |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 350,000,000     | 9,159,718                    | (123,712,716) | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          | 105,756                      | (132,790,610) | 14316W-AA-7             | Carlyle Global Market St-CGMS 2021-7A A1                                     | 1                                     | 9,053,962                    | 9,077,894  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 48,500,000                   | 48,517,945    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 12547L-AL-2             | CIFC Funding 2020-II Ltd-CIFC 2020-2A AR                                     | 1                                     | 48,500,000                   | 48,517,945 |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 45,100,000                   | 45,115,154    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 05876L-AA-1             | Ballyrock CDO Ltd-BALLY 2021-17A A1A                                         | 1                                     | 45,100,000                   | 45,115,154 |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,700,000                   | 13,680,478    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 87168B-AE-0             | SYMP-SYMP 2021-28A B                                                         | 1                                     | 13,700,000                   | 13,680,478 |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,700,000                   | 13,699,671    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 97316D-AC-0             | Wind River CLO Ltd-WINDR 2021-3A B1                                          | 1                                     | 13,700,000                   | 13,699,671 |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,202,420     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 13876G-AL-2             | Canyon Capital CLO 2017-CANVC 2017-1A BR                                     | 1                                     | 9,200,000                    | 9,202,420  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,199,770     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 03330N-AK-0             | Anchorage Capital Clo 11-ANCHC 2019-11A BR                                   | 1                                     | 9,200,000                    | 9,199,770  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,173,311     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 03328W-AU-2             | Anchorage Capital CLO 9 -ANCHC 2016-9A BR2                                   | 1                                     | 9,200,000                    | 9,173,311  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,200,184     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 14316W-AC-3             | Carlyle Global Market St-CGMS 2021-7A A2                                     | 1                                     | 9,200,000                    | 9,200,184  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,201,343     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 12547L-AQ-1             | CIFC Funding 2020-II Ltd-CIFC 2020-2A BR                                     | 1                                     | 9,200,000                    | 9,201,343  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,200,414     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 04018X-AE-9             | ARES CLO-ARES 2021-ALFA B                                                    | 1                                     | 9,200,000                    | 9,200,414  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,200,773     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 25255L-AC-6             | Diameter Capital Clo 2 L-DQLO 2021-2A A2                                     | 1                                     | 9,200,000                    | 9,200,773  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,201,159     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 12555Q-AS-5             | CIFC Funding 2020-I Ltd-CIFC 2020-1A BR                                      | 1                                     | 9,200,000                    | 9,201,159  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,200,000                    | 9,200,451     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 48253H-AQ-8             | KKR CLO 26 Ltd-KKR 26 BR                                                     | 1                                     | 9,200,000                    | 9,200,451  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,100,000                    | 8,950,705     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 86271P-AG-0             | Strata CLO II Ltd-STRTA 2021-1A C                                            | 1                                     | 9,100,000                    | 8,950,705  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,725,000                    | 8,733,306     | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 38136N-AS-5             | Goldentree Loan Managemn-GLM 2020-8A BR                                      | 1                                     | 8,725,000                    | 8,733,306  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,891,857                   | 17,399,704    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 13876N-AN-3             | Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR                                       | 1                                     | 16,891,857                   | 17,399,704 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                        |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                        |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                     | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                            | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,800,000                    | 7,801,053    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 143133-AE-6             | CGMS 2021-6A B-CGMS 2021-6A B                                          | 1                                     | 7,800,000                    | 7,801,053  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,375,000                    | 7,374,801    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 13877P-AC-1             | CANYC-2021-4A B                                                        | 1                                     | 7,375,000                    | 7,374,801  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,300,000                    | 7,280,830    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 13875M-AE-6             | Canyon CLO 2021-3 Ltd-CANYC 2021-3A C                                  | 1                                     | 7,300,000                    | 7,280,830  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,300,000                    | 7,305,147    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 12551J-AN-6             | CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R                              | 1                                     | 7,300,000                    | 7,305,147  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,200,000                    | 7,186,529    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 97315V-AE-7             | Wind River CLO Ltd-WINDR 2021-2A B                                     | 1                                     | 7,200,000                    | 7,186,529  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,100,000                    | 7,102,897    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 04019L-AN-4             | ARES LI CLO Ltd-ARES 2019-51A BR                                       | 1                                     | 7,100,000                    | 7,102,897  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,040,000                    | 7,040,324    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 03328W-AW-8             | Anchorage Capital CLO 9 -ANCHC 2016-9A CR2                             | 1                                     | 7,040,000                    | 7,040,324  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,000,000                    | 6,989,675    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 61773K-AC-6             | Morgan Stanley Eaton Van-MSEV 2021-1A B                                | 1                                     | 7,000,000                    | 6,989,675  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 7,000,000                    | 7,000,385    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 00901A-AL-1             | AIMCO CLO 10 Ltd-AIMCO 2019-10A BR                                     | 1                                     | 7,000,000                    | 7,000,385  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,750,000                    | 6,737,270    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 50204A-AE-6             | LCM LP-LCM 32A B                                                       | 1                                     | 6,750,000                    | 6,737,270  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 15,001,110   | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 48251M-AS-5             | KKR CLO 15 Ltd-KKR 15 A2R                                              | 1                                     | 15,000,000                   | 15,001,110 |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,500,000                    | 9,504,446    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 48252W-AC-7             | KKR CLO LTD 22-SERIES 22A CLASS B                                      | 1                                     | 9,500,000                    | 9,504,446  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,860,356                    | 8,126,270    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 86209*-AA-6             | Stonehenge OH Rural Fund II LLC Series 2021B-1                         | 1                                     | 8,860,356                    | 8,126,270  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,219,510                    | 7,351,533    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 86208*-AA-3             | Stonehenge Cap Fund Conn VI Series 2021B-1                             | 1                                     | 8,219,510                    | 7,351,533  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,666,667                    | 6,705,334    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 87289B-AB-0             | TOP DLF VIII 2018 CLO, LLC - Class A-2 Secured Floating Rate Note      | 1                                     | 6,666,667                    | 6,705,334  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,063,868                    | 5,878,605    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 46655H-AH-6             | JCP Direct Lending CLO 2-JCPDL 2022-11 D                               | 1                                     | 6,063,868                    | 5,878,605  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,547,901                    | 4,444,263    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 46655H-AF-0             | JCP Direct Lending CLO 2-JCPDL 2022-11 C                               | 1                                     | 4,547,901                    | 4,444,263  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,390,224                    | 8,351,998    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 46655H-AD-5             | JCP Direct Lending CLO 2-JCPDL 2022-11 B                               | 1                                     | 8,390,224                    | 8,351,998  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,317,199                    | 1,263,327    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 86208*-AA-5             | Stonehenge Capital Fund South Carolina IV, LLC Senior Structured Notes | 1                                     | 1,317,199                    | 1,263,327  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,666,667                    | 2,718,400    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 87289B-AD-6             | TOP DLF VIII 2018 CLO, LLC - Class B Secured Floating Rate Note        | 1                                     | 2,666,667                    | 2,718,400  |
| 57629*HC8                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,222,223                    | 2,240,445    | 07/10/2023     | 07/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 87289B-AE-4             | TOP DLF VIII 2018 CLO, LLC - Class C Secured Floating Rate Note        | 1                                     | 2,222,223                    | 2,240,445  |
| 57629*HM6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 200,000,000     | 60,052,682                   | (17,872,995) | 07/12/2023     | 07/12/2051    | SOFR Replacement Swap - CME cleared                          | 52,682                       | (78,227,235)  | 06763R-AA-2             | Barings Loan Partners CL-BABSN LP-1A A                                 | 1                                     | 60,000,000                   | 60,354,240 |
| 57629*HM6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 50,000,000                   | 50,332,550   | 07/12/2023     | 07/12/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06763R-AB-0             | Barings Loan Partners CL-BABSN LP-1A B                                 | 1                                     | 50,000,000                   | 50,332,550 |
| 57629*HM6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 50,000,000                   | 50,307,600   | 07/12/2023     | 07/12/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 06763K-AC-3             | Barings Middle Market CL-BMM 2023-1A A1                                | 1                                     | 50,000,000                   | 50,307,600 |
| 57629*HM6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 41,514,425                   | 42,312,329   | 07/12/2023     | 07/12/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 12563E-AA-1             | CIFC Funding 2021-I Ltd-CIFC 2021-1A A1                                | 1                                     | 41,514,425                   | 42,312,329 |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 350,000,000     | 50,118,227                   | (90,201,733) | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          | 118,227                      | (140,198,683) | 83615P-AA-5             | Sound Point Clo XXXI Ltd-SNDPT 2021-3A A                               | 1                                     | 50,000,000                   | 49,996,950 |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,000,000                   | 49,836,150   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 95023A-AA-8             | Wellfleet CLO Ltd-WELF 2021-2A A1                                      | 1                                     | 50,000,000                   | 49,836,150 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |             |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                                                          |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|-------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|----------------------------------------------------------------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6           | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                                                          |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |             |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                                                       | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value  | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                                                              | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,000,000                   | 50,030,100  | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 69702E-AA-3             | Palmer Square CLO Ltd-PLMRS 2021-4A A                                                                    | 1                                     | 50,000,000                   | 50,030,100  |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,000,000                   | 50,002,300  | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 03328J-AA-5             | Anchorage Capital CLO 19-ANCHC 2021-19A A                                                                | 1                                     | 50,000,000                   | 50,002,300  |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,000,000                   | 49,782,400  | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 42088A-AA-2             | Hayfin US XII Ltd-HAYFN 2021-14A A1                                                                      | 1                                     | 50,000,000                   | 49,782,400  |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 59,979,740                   | 60,450,192  | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 87168B-AC-4             | SYMP-SYMP 2021-28A A                                                                                     | 1                                     | 59,979,740                   | 60,450,192  |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,000,000                   | 50,042,350  | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67110N-AM-7             | OHA Credit Partners XIII-OAKC 2016-13A AR                                                                | 1                                     | 50,000,000                   | 50,042,350  |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,312,500                   | 14,314,690  | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 70470M-AE-5             | Peace Park CLO Ltd-PCEPK 2021-1A B1                                                                      | 1                                     | 14,312,500                   | 14,314,690  |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,090,000                   | 14,090,564  | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 55822A-AN-7             | Madison Park Funding XLV-MDPK 2020-46A B1R                                                               | 1                                     | 14,090,000                   | 14,090,564  |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 10,000,140  | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 13876R-AE-4             | Canyon CLO 2020-3 Ltd-CANYC 2020-3A B                                                                    | 1                                     | 10,000,000                   | 10,000,140  |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,000,000                   | 9,999,630   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 13876X-AG-6             | Canyon Capital CLO Ltd-CANYC 2021-2A B1                                                                  | 1                                     | 10,000,000                   | 9,999,630   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,000,000                    | 3,998,228   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 94949R-AW-7             | Wellfleet CLO 2016-1 Ltd-WELF 2016-1A CR                                                                 | 1                                     | 4,000,000                    | 3,998,228   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,883,570                    | 4,000,768   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 25255L-AA-0             | Diameter Capital Clo 2 L-DCLQ 2021-2A A1                                                                 | 1                                     | 3,883,570                    | 4,000,768   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,050,000                    | 4,050,138   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 00120B-AE-0             | AGL CLO Ltd-AGL 2021-12A B                                                                               | 1                                     | 4,050,000                    | 4,050,138   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,885,000                    | 3,876,772   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 83012K-AE-7             | SIXST-SERIES 2021-19A CLASS C                                                                            | 1                                     | 3,885,000                    | 3,876,772   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,750,000                    | 3,751,628   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 74980Q-AE-1             | ALM Ltd/KY-RRAM 2021-17A A2                                                                              | 1                                     | 3,750,000                    | 3,751,628   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,550,000                    | 3,551,803   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 26251B-AN-6             | Dryden XXVIII Senior Loa-DRSLF 2013-28A A2LR                                                             | 1                                     | 3,550,000                    | 3,551,803   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,600,000                    | 3,602,840   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67110N-AT-2             | OHA Credit Partners XIII-OAKC 2016-13A CR                                                                | 1                                     | 3,600,000                    | 3,602,840   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,600,000                    | 3,586,723   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 92918Q-AG-5             | Voya CLO Ltd-VOYA 2021-1A C                                                                              | 1                                     | 3,600,000                    | 3,586,723   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,525,000                    | 3,479,436   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 94950A-AS-9             | Wellfleet CLO 2020-2 Ltd-WELF 2020-2A CR                                                                 | 1                                     | 3,525,000                    | 3,479,436   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,500,000                    | 3,484,562   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 55821L-AE-4             | Madison Park Funding XXX-MDPK 2021-39A C                                                                 | 1                                     | 3,500,000                    | 3,484,562   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,500,000                    | 3,492,465   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 13876N-AS-2             | Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR                                                                   | 1                                     | 3,500,000                    | 3,492,465   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,000,000                    | 2,982,408   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 05684A-AU-3             | Bain Capital Credit Clo -BCC 2019-4A CR                                                                  | 1                                     | 3,000,000                    | 2,982,408   |
| 57629*HB0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,800,000                    | 2,778,328   | 07/21/2023     | 07/21/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 27829P-AS-5             | Eaton Vance CLO 2020-2 L-EATON 2020-2A CR                                                                | 1                                     | 2,800,000                    | 2,778,328   |
| 57629*HN4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 200,000,000     | 196,051,887                  | 119,250,593 | 08/09/2023     | 08/09/2051    | SOFR Replacement Swap - CME cleared                          | 51,887                       | (77,906,591)  | 06763R-AA-2             | Barings Loan Partners CL-BABSN LP-1A A                                                                   | 1                                     | 196,000,000                  | 197,157,184 |
| 57629*HN4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,752,932                    | 10,004,460  | 08/09/2023     | 08/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67592X-AC-4             | Octagon 57 Ltd-OCT57 2021-1A A                                                                           | 1                                     | 9,752,932                    | 10,004,460  |
| 57629*HP9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 300,000,000     | 332,802,044                  | 144,759,461 | 08/09/2023     | 08/09/2051    | SOFR Replacement Swap - CME cleared                          | 77,802                       | (116,732,957) | 912810-RV-2             | US TREASURY N/B-UNSECURED NXT Capital Structured Note 1, LLC - Class A Secured Float Rate Revolving Loan | 1                                     | 332,724,242                  | 261,492,417 |
| 57629*HP9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 21,470,023                   | 21,470,023  | 08/09/2023     | 08/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67080B-MM-6             | Golub Capital Partners C-GCBSL                                                                           | 1                                     | 21,470,023                   | 21,470,023  |
| 57629*HP9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 6,000,000                    | 6,041,250   | 08/09/2023     | 08/09/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 381939-AC-1             | 2023-70A B                                                                                               | 1                                     | 6,000,000                    | 6,041,250   |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                                                                                                               |             |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|---------------|-------------------------|-------------------------------------------------------------------------------------------------------------------------------|-------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                                                                                                               |             |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11            | 12                      | 13                                                                                                                            | 14          | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                                                                                                                   | Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*HG9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 250,000,000     | 150,064,036                  | 21,673,673   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          | 74,948                       | (94,552,672)  | 912810-RU-4             | US TREASURY N/B-UNSECURED PORED II HOLDING I LLC, PORED II HOLDING I OFFSHORE LP and PORED II HOLDCO ARGUS S.A R.L.-Term Loan | 1           | 149,989,088                  | 116,226,346 |
| 57629*HG9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,050,000                    | 9,050,000    | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 69324Z-MN-3             | Series 2022-3                                                                                                                 | 1           | 9,050,000                    | 9,050,000   |
| 57629*HG9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 8,907,026                    | 8,907,026    | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 67098#-MM-7             | OHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver United States Treasury N-UNSECURED                             | 1           | 8,907,026                    | 8,907,026   |
| 57629*HG9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 7,462,260                    | 6,192,553    | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 912810-TG-3             |                                                                                                                               | 1           | 7,462,260                    | 6,192,553   |
| 57629*HG9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,841,930                    | 2,927,737    | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 60040#-AB-8             | Millennium Pipeline Comp Senior Secured TREZ CAPITAL MANHATTAN BRIDGE LP - Secured Term Loan Facility - Series 2022-3         | 1           | 2,841,930                    | 2,927,737   |
| 57629*HG9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,288,320                    | 2,288,320    | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 89532Z-MN-9             | SSG CREDIT STRATEGIES VII ICAV - Senior Secured Revolving Loan                                                                | 1           | 2,288,320                    | 2,288,320   |
| 57629*HG9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 72,250,000                   | 72,250,000   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 78466Z-MM-4             |                                                                                                                               | 1           | 72,250,000                   | 72,250,000  |
| 57629*HG9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 25,781,503                   | 26,297,029   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 14316E-AL-3             | CARLYLE US CLO 2019-2 LT-CGMS 2019-2A A1R                                                                                     | 1           | 25,781,503                   | 26,297,029  |
| 57629*HH7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 200,000,000     | 50,059,944                   | (25,104,337) | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          | 59,944                       | (75,574,437)  | 25255N-AQ-1             | Diameter Capital CLO 4 L-DCL0 2022-4A A1R                                                                                     | 1           | 50,000,000                   | 50,470,100  |
| 57629*HH7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 29,451,246                   | 30,176,160   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 75009A-AJ-9             | Rad CLO 18 Ltd-RAD 2023-18A A1                                                                                                | 1           | 29,451,246                   | 30,176,160  |
| 57629*HH7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 26,600,000                   | 26,766,064   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 00091Y-AA-3             | ABPCI Direct Lending Fun-ABPCI 2023-14A A                                                                                     | 1           | 26,600,000                   | 26,766,064  |
| 57629*HH7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 32,984,929                   | 34,229,446   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 29001L-AL-5             | Elmwood CLO II Ltd-ELMW2 2019-2A AR                                                                                           | 1           | 32,984,929                   | 34,229,446  |
| 57629*HH7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 26,600,882                   | 25,605,290   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 83406J-AA-2             | Sofi Alternative Trust 2-SERIES 19-C CLASS PT                                                                                 | 1           | 26,600,882                   | 25,605,290  |
| 57629*HH7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 23,830,518                   | 24,998,600   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 017154-AL-9             | Allegany Park CLO Ltd-ALLPK 2019-1A AR                                                                                        | 1           | 23,830,518                   | 24,998,600  |
| 57629*HH7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 23,704,631                   | 24,998,900   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 83616K-AA-5             | Sound Point CLO XXXII L-SNDPT 2022-1A A                                                                                       | 1           | 23,704,631                   | 24,998,900  |
| 57629*HJ3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 300,000,000     | 255,673,895                  | 145,108,367  | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          | 89,960                       | (113,564,758) | 912810-QK-7             | US TREASURY N/B-BOND PORED II HOLDING I LLC, PORED II HOLDING I OFFSHORE LP and PORED II HOLDCO ARGUS S.A R.L.-Term Loan      | 1           | 255,583,935                  | 258,673,125 |
| 57629*HJ3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 60,956,072                   | 60,956,072   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 69324Z-MO-1             | Series 2022-4                                                                                                                 | 1           | 60,956,072                   | 60,956,072  |
| 57629*HJ3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,994,325                    | 4,994,325    | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 500798-MM-6             | KREF Lending VII LLC - Term Loan Series 2022-11                                                                               | 1           | 4,994,325                    | 4,994,325   |
| 57629*HK0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 250,000,000     | 118,198,189                  | 21,055,621   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          | 75,106                       | (95,271,992)  | 53950U-AA-0             | Loan Asset Issuer LLC - Series 2023 NG-1A Class A Asset Backed Notes                                                          | 1           | 118,123,083                  | 116,327,612 |
| 57629*HK0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 103,339,090                  | 106,728,612  | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 53946H-AA-6             | Loan Asset Issuer LLC - Series 2022 NG-2 Class A Asset Backed Notes                                                           | 1           | 103,339,090                  | 106,728,612 |
| 57629*HK0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 31,005,511                   | 31,800,968   | 08/10/2023     | 08/10/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 01750H-AA-0             | Allegro CLO XI Ltd-ALLEG 2019-2A A1A                                                                                          | 1           | 31,005,511                   | 31,800,968  |
| 57629*LG4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 200,000,000     | 41,376,264                   | (37,822,949) | 08/23/2023     | 08/23/2051    | SOFR Replacement Swap - CME cleared                          | 51,264                       | (79,147,949)  | 69324Z-MN-3             | PORED II HOLDING I LLC, PORED II HOLDING I OFFSHORE LP and PORED II HOLDCO ARGUS S.A R.L.-Term Loan                           | 1           | 41,325,000                   | 41,325,000  |
| 57629*LG4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 41,050,496                   | 41,050,496   | 08/23/2023     | 08/23/2051    | SOFR Replacement Swap - CME cleared                          |                              |               | 69324Z-MM-5             | Series 2022-1                                                                                                                 | 1           | 41,050,496                   | 41,050,496  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                  |                  | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                                   |                                       |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|------------------|------------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-----------------------------------------------------------------------------------|---------------------------------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7                | 8                | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                                   |                                       |                              |             |
|                                            |                                                                        |                                       |                 |                              |              |                  |                  | 9                                                            | 10                           | 11           | 12                      | 13                                                                                | 14                                    | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date   | Maturity Date    | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                       | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*LG4 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 23,728,070                   | 23,979,588   | 08/23/2023 ..... | 08/23/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 87241F-AB-8 ..          | TCW Direct Lending Structured Solutions 2019 LLC - Class B Note                   | 2 .....                               | 23,728,070                   | 23,979,588  |
| 57629*LG4 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 26,990,789                   | 26,990,789   | 08/23/2023 ..... | 08/23/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 67080B-MM-6 ..          | NXT Capital Structured Note I, LLC - Class A Secured Float Rate Revolving Loan    | 1 .....                               | 26,990,789                   | 26,990,789  |
| 57629*LG4 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 14,640,000                   | 14,640,000   | 08/23/2023 ..... | 08/23/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 70212Z-MM-8 ..          | PARTNERS GROUP PRIVATE EQUITY II, LLC - Senior Secured Revolving Facility         | 1 .....                               | 14,640,000                   | 14,640,000  |
| 57629*LG4 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 35,961,923                   | 35,961,923   | 08/23/2023 ..... | 08/23/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 89532Z-MN-9 ..          | TREZ CAPITAL MANHATTAN BRIDGE LP - Secured Term Loan Facility - Series 2022-3     | 1 .....                               | 35,961,923                   | 35,961,923  |
| 57629*LG4 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 27,789,584                   | 26,451,695   | 08/23/2023 ..... | 08/23/2051 ..... | SOFR Replacement Swap - CME cleared                          |                              |              | 22822R-BH-2 ..          | Crown Castle Towers LLC-SECURED ..                                                | 1 .....                               | 27,789,584                   | 26,451,695  |
| 57629*MR9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 204,377,590     | 64,640,000                   | 50,878,636   | 11/23/2022 ..... | 05/23/2024 ..... | TRS Bond Index                                               |                              | (13,761,364) | 14314Z-MM-3 ..          | CARLYLE SECURED LENDING III SPV, - Senior Secured Loan                            | 2 .....                               | 64,640,000                   | 64,640,000  |
| 57629*MR9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 130,763,074                  | 130,763,074  | 11/23/2022 ..... | 05/23/2024 ..... | TRS Bond Index                                               |                              |              | 46143#-MY-0 ..          | Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2022-10 | 2 .....                               | 130,763,074                  | 130,763,074 |
| 57629*MR9 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 9,777,245                    | 10,000,940   | 11/23/2022 ..... | 05/23/2024 ..... | TRS Bond Index                                               |                              |              | 00140L-AG-9 ..          | Aimco CLO 12 Ltd-AIMCO 2020-12A AR                                                | 1 .....                               | 9,777,245                    | 10,000,940  |
| 57629*MS7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 269,184,783     | 24,670,083                   | (8,961,703)  | 12/13/2022 ..... | 06/13/2024 ..... | TRS Bond Index                                               |                              | (33,631,786) | 12625Z-MP-4 ..          | CRE II LENDER SUB I, LLC - Term Loan Series 2022-2                                | 1 .....                               | 24,670,083                   | 24,670,083  |
| 57629*MS7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 218,463,072                  | 218,463,072  | 12/13/2022 ..... | 06/13/2024 ..... | TRS Bond Index                                               |                              |              | 901399-MY-8 ..          | Twin Brook Capital Funding XIII WSPV, LLC                                         | 1 .....                               | 218,463,072                  | 218,463,072 |
| 57629*MS7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 9,524,949                    | 9,999,440    | 12/13/2022 ..... | 06/13/2024 ..... | TRS Bond Index                                               |                              |              | 46098B-AA-6 ..          | Invesco CLO 2022-1 Ltd-INVCO 2022-1A A                                            | 1 .....                               | 9,524,949                    | 9,999,440   |
| 57629*MS7 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 19,682,454                   | 19,999,900   | 12/13/2022 ..... | 06/13/2024 ..... | TRS Bond Index                                               |                              |              | 55819M-AN-6 ..          | Madison Park Funding XXX-MDPK 2019-35A A1R                                        | 1 .....                               | 19,682,454                   | 19,999,900  |
| 57629*HR5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               | 308,812,500     | (15,847,060)                 | (33,748,042) | 10/24/2022 ..... | 11/28/2048 ..... | Currency Swap                                                | (37,633,950)                 | (45,595,960) | G1819#-AB-6 ..          | Canal & River Trust Senior Note Ser                                               | 1 .....                               | 21,786,890                   | 11,847,918  |
| 57629*HR5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 14,044,000                   | 9,006,515    | 10/24/2022 ..... | 11/28/2048 ..... | Currency Swap                                                |                              |              | G9302*-AE-9 ..          | University of Stirling Senior Note Ser                                            | 1 .....                               | 14,044,000                   | 9,006,515   |
| 57629*HR5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 4,053,330                    | 2,469,432    | 10/24/2022 ..... | 11/28/2048 ..... | Currency Swap                                                |                              |              | G6892#-AA-5 ..          | Paradigm Homes Charitabl Senior Secured                                           | 1 .....                               | 4,053,330                    | 2,469,432   |
| 57629*HR5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 1,294,700                    | 875,791      | 10/24/2022 ..... | 11/28/2048 ..... | Currency Swap                                                |                              |              | G6892#-AB-3 ..          | Paradigm Homes Charitabl Senior Secured                                           | 1 .....                               | 1,294,700                    | 875,791     |
| 57629*HR5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 26,416,530                   | 15,045,811   | 10/24/2022 ..... | 11/28/2048 ..... | Currency Swap                                                |                              |              | G9306*-AA-1 ..          | University of Lancaster Senior Note Ser                                           | 1 .....                               | 26,416,530                   | 15,045,811  |
| 57629*HR5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 14,183,400                   | 8,649,069    | 10/24/2022 ..... | 11/28/2048 ..... | Currency Swap                                                |                              |              | G9309#-AA-6 ..          | University of Durham Senior Unsecured Notes                                       | 1 .....                               | 14,183,400                   | 8,649,069   |
| 57629*HR5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 89,910,354                   | 57,577,095   | 10/24/2022 ..... | 11/28/2048 ..... | Currency Swap                                                |                              |              | G9288#-AB-1 ..          | University of East Angli Senior Unsecured Notes                                   | 1 .....                               | 89,910,354                   | 57,577,095  |
| 57629*HR5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 38,874,000                   | 28,337,983   | 10/24/2022 ..... | 11/28/2048 ..... | Currency Swap                                                |                              |              | G1870*-AB-4 ..          | Cambridge Housing Societ Senior Secured Notes Series B                            | 2 .....                               | 38,874,000                   | 28,337,983  |
| 57629*HR5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 9,296,550                    | 6,600,846    | 10/24/2022 ..... | 11/28/2048 ..... | Currency Swap                                                |                              |              | G1870*-AA-6 ..          | Cambridge Housing Societ Senior Secured Notes Series A                            | 2 .....                               | 9,296,550                    | 6,600,846   |
| 57629*HT1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               | 258,992,600     | (24,264,140)                 | (19,167,217) | 10/26/2022 ..... | 08/15/2052 ..... | Currency Swap                                                | (30,533,140)                 | (23,194,272) | G2269#-AA-9 ..          | College of Corpus Christ Senior Notes                                             | 1 .....                               | 6,269,000                    | 4,027,055   |
| 57629*HT1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 9,905,020                    | 6,362,746    | 10/26/2022 ..... | 08/15/2052 ..... | Currency Swap                                                |                              |              | G5879#-AA-6 ..          | The Master, The Fellows Senior Notes                                              | 1 .....                               | 9,905,020                    | 6,362,746   |
| 57629*HT1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 62,360,000                   | 38,323,659   | 10/26/2022 ..... | 08/15/2052 ..... | Currency Swap                                                |                              |              | G6428#-AM-2 ..          | Network Homes Ltd Senior Secured Note                                             | 1 .....                               | 62,360,000                   | 38,323,659  |
| 57629*HT1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 12,174,000                   | 7,461,171    | 10/26/2022 ..... | 08/15/2052 ..... | Currency Swap                                                |                              |              | G2034#-AB-1 ..          | Duchy of Lancaster Senior Note Series A                                           | 2 .....                               | 12,174,000                   | 7,461,171   |
| 57629*HT1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 7,370,020                    | 3,971,832    | 10/26/2022 ..... | 08/15/2052 ..... | Currency Swap                                                |                              |              | G5649*-AA-7 ..          | LORD MAYOR & CITIZENS CITY WESTMINSTER GBP TERM LN ISSUED AUG 2019                | 1 .....                               | 7,370,020                    | 3,971,832   |
| 57629*HS3 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               | 213,608,440     | 68,470,010                   | 48,934,946   | 10/26/2022 ..... | 10/12/2033 ..... | Currency Swap                                                | (19,822,240)                 | (23,828,255) | Q0536E-ZZ-0 ..          | Aroundtown SA Senior Unsecured Notes                                              | 2 .....                               | 88,292,250                   | 72,763,201  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                             |                                       |                              |            |       |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-------------------------------------------------------------|---------------------------------------|------------------------------|------------|-------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                             |                                       |                              |            |       |
|                                            |                                                                       |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                          | 14                                    | 15                           | 16         |       |
|                                            |                                                                       | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date |                                                              | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                 | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |       |
| Number                                     | Description                                                           | Description                           | Amount          | Value                        | Value        | Date           | Date          | Description                                                  | Value                        | Value        |                         |                                                             | Description                           | Description                  | Value      | Value |
| 57629*HS3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,205,000                   | 12,978,643   | 10/26/2022     | 10/12/2033    | Currency Swap                                                |                              |              | G7996#-AE-0             | Segro plc Senior Note Series B                              | 1                                     | 16,205,000                   | 12,978,643 |       |
| 57629*HS3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,585,250                   | 8,144,477    | 10/26/2022     | 10/12/2033    | Currency Swap                                                |                              |              | G1847#-AB-0             | Capital Investors Europe PBI Limited - Series B Senior Note | 1                                     | 11,585,250                   | 8,144,477  |       |
| 57629*HJ8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 108,755,400     | 1,348,830                    | (2,797,289)  | 10/27/2022     | 11/27/2043    | Currency Swap                                                | (11,017,890)                 | (10,831,972) | G5560*-AB-0             | London School Of Economi Senior Note Ser                    | 1                                     | 12,366,720                   | 8,034,683  |       |
| 57629*HJ8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 9,977,255                    | 5,850,747    | 10/27/2022     | 11/27/2043    | Currency Swap                                                |                              |              | G1819#-AA-8             | Canal & River Trust Senior Note Ser                         | 1                                     | 9,977,255                    | 5,850,747  |       |
| 57629*HJ8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 26,926,198                   | 18,013,656   | 10/27/2022     | 11/27/2043    | Currency Swap                                                |                              |              | G8302*-AD-1             | University of Stirling Senior Note Ser                      | 1                                     | 26,926,198                   | 18,013,656 |       |
| 57629*HJ8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,882,220                    | 1,716,015    | 10/27/2022     | 11/27/2043    | Currency Swap                                                |                              |              | G4R1JX-AY-7             | Heathrow Funding Limited Senior Secured Notes Class A       | 2                                     | 2,882,220                    | 1,716,015  |       |
| 57629*HV6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 61,752,000      | 9,873,480                    | 4,523,891    | 10/27/2022     | 02/22/2050    | Currency Swap                                                | (5,127,400)                  | (6,080,058)  | B1401#-AE-7             | Brussels Airport Company Senior Secured Notes               | 2                                     | 15,000,880                   | 10,603,949 |       |
| 57629*HII4                                 | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 207,703,020     | (6,396,520)                  | (8,650,911)  | 10/27/2022     | 12/19/2028    | Currency Swap                                                | (17,313,800)                 | (17,493,085) | G5264#-AW-9             | Kingspan Securities 2017 Gtd Senior Note                    | 2                                     | 10,917,280                   | 8,842,174  |       |
| 57629*HII4                                 | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 31,559,600                   | 26,214,961   | 10/27/2022     | 12/19/2028    | Currency Swap                                                |                              |              | N5084#-AB-7             | Koole Terminals Subholdt Senior Secured                     | 2                                     | 31,559,600                   | 26,214,961 |       |
| 57629*HII4                                 | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 29,205,000                   | 26,203,190   | 10/27/2022     | 12/19/2028    | Currency Swap                                                |                              |              | F4832#-AA-4             | Groupe Holder S.A.S. Bank Loan                              | 2                                     | 29,205,000                   | 26,203,190 |       |
| 57629*HII4                                 | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,676,140                    | 8,222,800    | 10/27/2022     | 12/19/2028    | Currency Swap                                                |                              |              | F8494#-AB-2             | Sodiaal International S. Senior Unsecured Notes             | 2                                     | 9,676,140                    | 8,222,800  |       |
| 57629*HII4                                 | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 7,975,100                    | 6,936,304    | 10/27/2022     | 12/19/2028    | Currency Swap                                                |                              |              | N5946*-AB-7             | NSI N V EURO LN FAC                                         | 2                                     | 7,975,100                    | 6,936,304  |       |
| 57629*HII4                                 | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 15,790,400                   | 13,850,796   | 10/27/2022     | 12/19/2028    | Currency Swap                                                |                              |              | 479142-E*-8             | Johnson Matthey PLC Senior Note Series C                    | 1                                     | 15,790,400                   | 13,850,796 |       |
| 57629*HII4                                 | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,953,680                    | 8,748,883    | 10/27/2022     | 12/19/2028    | Currency Swap                                                |                              |              | N2319#-AD-7             | Corbion N.V. Senior Subordinated Debt                       | 2                                     | 9,953,680                    | 8,748,883  |       |
| 57629*HX2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 200,266,200     | (17,566,380)                 | (21,485,946) | 10/27/2022     | 09/12/2030    | Currency Swap                                                | (20,096,460)                 | (23,336,823) | G1744#-AT-5             | Cadogan Estates Ltd Gtd Senior Note                         | 2                                     | 2,530,080                    | 1,850,877  |       |
| 57629*HX2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,040,480                   | 8,296,937    | 10/27/2022     | 09/12/2030    | Currency Swap                                                |                              |              | G5304*-AA-3             | Knowsley Housing Trust Senior Secured                       | 2                                     | 11,040,480                   | 8,296,937  |       |
| 57629*HX2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 97,835,280                   | 72,319,459   | 10/27/2022     | 09/12/2030    | Currency Swap                                                |                              |              | G7496*-AC-3             | RIT Capital Partners plc Senior Note Ser                    | 2                                     | 97,835,280                   | 72,319,459 |       |
| 57629*HX2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 29,504,932                   | 23,086,178   | 10/27/2022     | 09/12/2030    | Currency Swap                                                |                              |              | G8302#-AC-9             | University of West Londo Senior Secured                     | 2                                     | 29,504,932                   | 23,086,178 |       |
| 57629*HX2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,051,590                    | 3,231,007    | 10/27/2022     | 09/12/2030    | Currency Swap                                                |                              |              | G7737#-AC-8             | SGN MidCo Limited Gtd Senior Secu                           | 2                                     | 4,051,590                    | 3,231,007  |       |
| 57629*HX2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 532,520                      | 428,496      | 10/27/2022     | 09/12/2030    | Currency Swap                                                |                              |              | G2685#-AH-2             | Great Portland Estates Senior Note Ser                      | 2                                     | 532,520                      | 428,496    |       |
| 57629*HX2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 57,888,978                   | 50,756,805   | 10/27/2022     | 09/12/2030    | Currency Swap                                                |                              |              | G9720#-AA-7             | Wireless Infrastructure Senior Secured Notes                | 2                                     | 57,888,978                   | 50,756,805 |       |
| 57629*HX2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 45,193,018                   | 37,503,243   | 10/27/2022     | 09/12/2030    | Currency Swap                                                |                              |              | G7445#-AA-5             | Red Funnel Ferry Senior Term Loa                            | 3                                     | 45,193,018                   | 37,503,243 |       |
| 57629*HY0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 337,502,600     | 1,482,197                    | (4,841,374)  | 10/28/2022     | 10/26/2041    | Currency Swap                                                | (28,758,820)                 | (25,514,136) | G8302#-AB-3             | University of Edinburgh Senior Note Ser                     | 1                                     | 30,241,017                   | 20,672,762 |       |
| 57629*HY0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 17,234,705                   | 10,950,103   | 10/28/2022     | 10/26/2041    | Currency Swap                                                |                              |              | G1128*-AC-2             | BIRMINGHAM ARPT FIN PLC SR NT                               | 2                                     | 17,234,705                   | 10,950,103 |       |
| 57629*HY0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 39,572,539                   | 23,560,903   | 10/28/2022     | 10/26/2041    | Currency Swap                                                |                              |              | G7896*-AA-3             | Scottish Oriental Smaller Senior Unsecured Notes            | 1                                     | 39,572,539                   | 23,560,903 |       |
| 57629*HY0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 42,819,443                   | 31,172,917   | 10/28/2022     | 10/26/2041    | Currency Swap                                                |                              |              | G2493#-AA-7             | Crail Meters Limited - Term Loan                            | 2                                     | 42,819,443                   | 31,172,917 |       |
| 57629*HY0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 6,351,300                    | 4,003,138    | 10/28/2022     | 10/26/2041    | Currency Swap                                                |                              |              | G9000#-AG-5             | Tottenham Hotspur Stadiu Gtd Senior Secured Note Series C   | 2                                     | 6,351,300                    | 4,003,138  |       |
| 57629*HY0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 99,750,982                   | 54,229,043   | 10/28/2022     | 10/26/2041    | Currency Swap                                                |                              |              | G0892#-AB-6             | Bazalgette Tunnel Limite Senior Secured Notes               | 2                                     | 99,750,982                   | 54,229,043 |       |
| 57629*HY0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 18,361,641                   | 11,044,490   | 10/28/2022     | 10/26/2041    | Currency Swap                                                |                              |              | G9160#-AB-4             | UK Power Networks Servc Senior Unsecured Notes              | 1                                     | 18,361,641                   | 11,044,490 |       |
| 57629*HZ7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 174,033,900     | (11,014,710)                 | (10,984,396) | 10/28/2022     | 12/02/2040    | Currency Swap                                                | (15,154,890)                 | (13,771,343) | G5304*-AC-9             | Knowsley Housing Trust Senior Secured                       | 2                                     | 4,140,180                    | 2,786,947  |       |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |             |                |               | Components of the Replication (Synthetic Asset) Transactions |                |              |                         |                                                           |                                          |                                 |            |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|-------------|----------------|---------------|--------------------------------------------------------------|----------------|--------------|-------------------------|-----------------------------------------------------------|------------------------------------------|---------------------------------|------------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6           | 7              | 8             | Derivative Instrument(s) Open                                |                |              | Cash Instrument(s) Held |                                                           |                                          |                                 |            |
|                                            |                                                                       | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value  | Effective Date | Maturity Date | 9                                                            | 10             | 11           | 12                      | 13                                                        | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16         |
| Number                                     | Description                                                           | Description                           | Amount          | Value                        | Value       | Date           | Date          | Description                                                  | Carrying Value | Fair Value   | CUSIP                   | Description                                               | Description                              | Value                           | Fair Value |
| 57629*HZ7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 65,061,184                   | 39,544,100  | 10/28/2022     | 12/02/2040    | Currency Swap                                                |                |              | G5258#-AB-3             | King's College, London Senior Note Ser                    | 1                                        | 65,061,184                      | 39,544,100 |
| 57629*HZ7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,807,108                   | 9,398,295   | 10/28/2022     | 12/02/2040    | Currency Swap                                                |                |              | G7228#-AB-6             | PRES & SCHOLARS ST MARY MAGDALEN SR NT SER B              | 1                                        | 14,807,108                      | 9,398,295  |
| 57629*HZ7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 19,753,829                   | 13,960,710  | 10/28/2022     | 12/02/2040    | Currency Swap                                                |                |              | G6853#-AC-0             | Oxford Brookes Universit Senior Note Ser                  | 2                                        | 19,753,829                      | 13,960,710 |
| 57629*HZ7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,500,840                    | 2,487,517   | 10/28/2022     | 12/02/2040    | Currency Swap                                                |                |              | G9000#-AB-6             | Tottenham Hotspur Limite Senior Secured Note Series B     | 2                                        | 3,500,840                       | 2,487,517  |
| 57629*HZ7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,444,540                   | 12,470,475  | 10/28/2022     | 12/02/2040    | Currency Swap                                                |                |              | G7895*-AH-9             | Scottish Mortgage Invest Senior Unsecured Notes           | 1                                        | 20,444,540                      | 12,470,475 |
| 57629*JA0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 294,033,600     | (6,282,710)                  | (8,491,659) | 10/27/2022     | 06/27/2029    | Currency Swap                                                | (20,623,190)   | (21,546,610) | G294A#-AH-2             | Dyson Finance Limited Gtd Senior Note                     | 1                                        | 14,340,480                      | 13,054,951 |
| 57629*JA0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 5,651,360                    | 5,113,035   | 10/27/2022     | 06/27/2029    | Currency Swap                                                |                |              | B1401#-AB-3             | Brussels Airport Company Senior Secured                   | 2                                        | 5,651,360                       | 5,113,035  |
| 57629*JA0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 26,068,040                   | 22,697,032  | 10/27/2022     | 06/27/2029    | Currency Swap                                                |                |              | 48021P-AB-7             | Jones Lang LaSalle Finan Gtd Senior Note                  | 2                                        | 26,068,040                      | 22,697,032 |
| 57629*JA0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,913,560                    | 2,592,726   | 10/27/2022     | 06/27/2029    | Currency Swap                                                |                |              | N9146#-AE-7             | Van Oord NV - EUR Term Loan                               | 2                                        | 2,913,560                       | 2,592,726  |
| 57629*JA0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 6,167,700                    | 5,609,808   | 10/27/2022     | 06/27/2029    | Currency Swap                                                |                |              | F2977#-AA-3             | Elis S.A. Senior Note Series A                            | 2                                        | 6,167,700                       | 5,609,808  |
| 57629*JA0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 67,994,280                   | 58,562,442  | 10/27/2022     | 06/27/2029    | Currency Swap                                                |                |              | F8568#-AF-6             | Sonepar S.A. Senior Note Series C                         | 2                                        | 67,994,280                      | 58,562,442 |
| 57629*JA0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,216,680                    | 2,874,056   | 10/27/2022     | 06/27/2029    | Currency Swap                                                |                |              | G1267*-AB-5             | Bidcorp Foodservice Inte Senior Unsecured Notes           | 2                                        | 3,216,680                       | 2,874,056  |
| 57629*JB8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 144,459,719     | 8,312,916                    | 4,249,581   | 10/28/2022     | 09/27/2042    | Currency Swap                                                | (12,309,508)   | (10,956,817) | G7137#-AC-4             | Plymouth Community Homes Senior Secured                   | 1                                        | 20,622,425                      | 15,206,398 |
| 57629*JB8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,077,800                   | 8,989,362   | 10/28/2022     | 09/27/2042    | Currency Swap                                                |                |              | G8303#-AC-8             | University of Glasgow Senior Note Ser                     | 1                                        | 14,077,800                      | 8,989,362  |
| 57629*JB8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 29,062,000                   | 18,777,099  | 10/28/2022     | 09/27/2042    | Currency Swap                                                |                |              | G9304*-AA-5             | University of Birmingham Senior Unsecure                  | 1                                        | 29,062,000                      | 18,777,099 |
| 57629*JB8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,640,880                   | 10,288,004  | 10/28/2022     | 09/27/2042    | Currency Swap                                                |                |              | G8306#-AB-7             | University of Keele Senior Note Ser                       | 1                                        | 14,640,880                      | 10,288,004 |
| 57629*JB8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 1,246,700                    | 822,511     | 10/28/2022     | 09/27/2042    | Currency Swap                                                |                |              | G8279#-AB-4             | South East Water Limited Gtd Senior Secured Note Series 2 | 2                                        | 1,246,700                       | 822,511    |
| 57629*JB8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,983,810                    | 4,705,831   | 10/28/2022     | 09/27/2042    | Currency Swap                                                |                |              | G5383*-AD-1             | Last Mile Infrastructure Senior Secured Notes             | 2                                        | 6,983,810                       | 4,705,831  |
| 57629*JD4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 116,031,600     | 1,020,780                    | (2,804,782) | 10/31/2022     | 06/28/2039    | Currency Swap                                                | (10,430,820)   | (10,947,900) | G4622#-AP-4             | Howard De Walden Estates Senior Unsecured Notes Series B  | 1                                        | 11,451,600                      | 8,143,118  |
| 57629*JD4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,012,540                    | 2,188,909   | 10/31/2022     | 06/28/2039    | Currency Swap                                                |                |              | G1608#-AA-1             | Bromford Housing Group L Senior Secured Notes             | 1                                        | 3,012,540                       | 2,188,909  |
| 57629*JD4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,608,180                   | 12,150,225  | 10/31/2022     | 06/28/2039    | Currency Swap                                                |                |              | G6043#-AF-2             | Metropolitan Housing Tru Senior Secured Notes             | 1                                        | 16,608,180                      | 12,150,225 |
| 57629*JC6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 123,989,250     | 30,452,800                   | 22,698,062  | 10/31/2022     | 03/31/2034    | Currency Swap                                                | (10,093,160)   | (12,338,103) | G9006#-AD-8             | Transmission Finance DAC Senior Secured                   | 2                                        | 40,545,960                      | 35,036,165 |
| 57629*JC6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,293,880                    | 7,046,717   | 10/31/2022     | 03/31/2034    | Currency Swap                                                |                |              | D5472#-AQ-3             | Molkerei Alois Muller GM Senior Note Series M             | 2                                        | 9,293,880                       | 7,046,717  |
| 57629*JC6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 5,466,930                    | 4,588,614   | 10/31/2022     | 03/31/2034    | Currency Swap                                                |                |              | D7002#-AB-3             | Rheinkalk Holding GmbH Senior Note Series A-2034          | 2                                        | 5,466,930                       | 4,588,614  |
| 57629*JE2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 166,457,590     | (4,080,257)                  | (5,810,975) | 10/31/2022     | 12/02/2035    | Currency Swap                                                | (15,120,737)   | (13,733,979) | G5304*-AB-1             | 'Knowsley Housing Trust Senior Secured                    | 2                                        | 11,040,480                      | 7,923,005  |
| 57629*JE2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 65,327,118                   | 44,993,477  | 10/31/2022     | 12/02/2035    | Currency Swap                                                |                |              | G0746*-AA-0             | Bankers Investment Trust Senior Note                      | 1                                        | 65,327,118                      | 44,993,477 |
| 57629*JE2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,807,108                   | 10,116,287  | 10/31/2022     | 12/02/2035    | Currency Swap                                                |                |              | G7228#-AA-8             | PRES & SCHOLARS ST MARY MAGDALEN SR NT SER A              | 1                                        | 14,807,108                      | 10,116,287 |
| 57629*JE2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 19,753,829                   | 14,717,372  | 10/31/2022     | 12/02/2035    | Currency Swap                                                |                |              | G6853#-AB-2             | Oxford Brookes Universit Senior Note Ser                  | 2                                        | 19,753,829                      | 14,717,372 |
| 57629*JE2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,501,080                    | 3,535,732   | 10/31/2022     | 12/02/2035    | Currency Swap                                                |                |              | G9000#-AA-8             | Tottenham Hotspur Limite Senior Secured Note Series A     | 2                                        | 4,501,080                       | 3,535,732  |
| 57629*JE2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 31,699,272                   | 22,657,383  | 10/31/2022     | 12/02/2035    | Currency Swap                                                |                |              | G3122#-AD-0             | ESPUG Finance Limited Senior Secured Notes                | 2                                        | 31,699,272                      | 22,657,383 |



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |              |              |                         |                                                                    |                                          |                                 |             |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|--------------|--------------|-------------------------|--------------------------------------------------------------------|------------------------------------------|---------------------------------|-------------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |              |              | Cash Instrument(s) Held |                                                                    |                                          |                                 |             |
|                                            |                                                                       | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | 9                                                            | 10           | 11           | 12                      | 13                                                                 | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16          |
| Number                                     | Description                                                           | Description                           | Amount          | Value                        | Value        | Date           | Date          | Description                                                  | Value        | Value        | CUSIP                   | Description                                                        | Description                              | Value                           | Fair Value  |
| 57629*JE2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,877,720                    | 7,065,751    | 10/31/2022     | 12/02/2035    | Currency Swap                                                |              |              | G2685#-AL-3             | Great Portland Estates P Senior Unsecured Notes                    | 2                                        | 9,877,720                       | 7,065,751   |
| 57629*JF9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 173,400,000     | 20,901,582                   | 12,240,065   | 11/01/2022     | 12/14/2036    | Currency Swap                                                | (15,915,000) | (15,792,716) | G1512#-AA-8             | AVI Global Trust PLC - Senior Note Series A GBP                    | 1                                        | 36,816,582                      | 28,032,781  |
| 57629*JF9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 22,185,211                   | 16,806,971   | 11/01/2022     | 12/14/2036    | Currency Swap                                                |              |              | G9302*-AB-5             | University of Stirling Senior Note Ser                             | 1                                        | 22,185,211                      | 16,806,971  |
| 57629*JF9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 20,234,145                   | 13,997,851   | 11/01/2022     | 12/14/2036    | Currency Swap                                                |              |              | G4622#-AM-1             | Howard De Walden Estates Gtd Senior Note                           | 1                                        | 20,234,145                      | 13,997,851  |
| 57629*JF9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,666,520                   | 9,357,437    | 11/01/2022     | 12/14/2036    | Currency Swap                                                |              |              | G4410*-AB-5             | Heriot Watt University Senior Unsecure                             | 2                                        | 11,666,520                      | 9,357,437   |
| 57629*JF9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,492,440                    | 4,422,094    | 11/01/2022     | 12/14/2036    | Currency Swap                                                |              |              | G9000#-AF-7             | Tottenham Hotspur Stadiu Gtd Senior Secured Note Series B          | 2                                        | 6,492,440                       | 4,422,094   |
| 57629*JF9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 17,837,408                   | 13,131,169   | 11/01/2022     | 12/14/2036    | Currency Swap                                                |              |              | G4569#-AB-0             | Hightown Housing Association Limited                               | 1                                        | 17,837,408                      | 13,131,169  |
| 57629*JF9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 4,495,260                    | 3,386,186    | 11/01/2022     | 12/14/2036    | Currency Swap                                                |              |              | G4378*-AL-3             | Heathrow Airport Limited Senior Secured Notes                      | 2                                        | 4,495,260                       | 3,386,186   |
| 57629*JG7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 171,178,020     | 3,389,350                    | (2,869,610)  | 11/01/2022     | 07/14/2032    | Currency Swap                                                | (14,250,510) | (17,321,315) | G1591#-BJ-0             | Britvic PLC Senior Notes Series O                                  | 2                                        | 17,639,860                      | 14,451,705  |
| 57629*JG7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 34,682,040                   | 27,237,953   | 11/01/2022     | 07/14/2032    | Currency Swap                                                |              |              | D5472#-AP-5             | Molkerei Alois Muller GM Senior Note Series L                      | 2                                        | 34,682,040                      | 27,237,953  |
| 57629*JG7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 38,521,000                   | 31,521,035   | 11/01/2022     | 07/14/2032    | Currency Swap                                                |              |              | F3152*-AJ-3             | Ernewa Holding SAS Senior Secured Notes                            | 2                                        | 38,521,000                      | 31,521,035  |
| 57629*JG7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 5,319,360                    | 4,392,419    | 11/01/2022     | 07/14/2032    | Currency Swap                                                |              |              | G2687*-AB-5             | Dawsongroup plc Senior Note Series B                               | 2                                        | 5,319,360                       | 4,392,419   |
| 57629*JG7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 32,103,000                   | 29,669,308   | 11/01/2022     | 07/14/2032    | Currency Swap                                                |              |              | N7660#-AY-3             | SHV Holdings NV Guaranteed Notes                                   | 2                                        | 32,103,000                      | 29,669,308  |
| 57629*JG7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 31,338,000                   | 27,638,440   | 11/01/2022     | 07/14/2032    | Currency Swap                                                |              |              | 479142-F#-3             | Johnson Matthey PLC Senior Notes Sustainability-Linked Series A    | 1                                        | 31,338,000                      | 27,638,440  |
| 57629*JG7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,829,760                    | 4,851,228    | 11/01/2022     | 07/14/2032    | Currency Swap                                                |              |              | F4832#-AC-0             | Groupe Holder S.A.S. Senior Unsecured Notes                        | 2                                        | 4,829,760                       | 4,851,228   |
| 57629*JH5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 128,662,800     | 6,175,198                    | 1,753,984    | 11/01/2022     | 10/06/2032    | Currency Swap                                                | (11,808,930) | (13,197,938) | G6774*-AD-6             | Origin Housing Limited Senior Secured                              | 1                                        | 17,984,128                      | 14,951,921  |
| 57629*JH5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 19,434,350                   | 15,570,253   | 11/01/2022     | 10/06/2032    | Currency Swap                                                |              |              | G0892#-AA-8             | Bazalgette Tunnel Limite Senior Secured                            | 2                                        | 19,434,350                      | 15,570,253  |
| 57629*JH5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 10,751,130                   | 8,560,081    | 11/01/2022     | 10/06/2032    | Currency Swap                                                |              |              | G3122#-AB-4             | ESPUG Finance Limited Gtd Senior Secu                              | 2                                        | 10,751,130                      | 8,560,081   |
| 57629*JH5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 12,122,000                   | 10,502,982   | 11/01/2022     | 10/06/2032    | Currency Swap                                                |              |              | G6970*-AX-4             | Peel Ports PP Finance Lt Senior Secured Notes                      | 2                                        | 12,122,000                      | 10,502,982  |
| 57629*JH5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 17,812,080                   | 18,932,412   | 11/01/2022     | 10/06/2032    | Currency Swap                                                |              |              | G2283#-AG-8             | Colombo BidCo Limited Senior Secured Notes                         | 2                                        | 17,812,080                      | 18,932,412  |
| 57629*JJ1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 310,627,067     | (22,582,170)                 | (24,403,510) | 11/01/2022     | 10/06/2037    | Currency Swap                                                | (27,632,140) | (28,350,757) | G5676#-AA-9             | Lowland Investment Compa Senior Note                               | 1                                        | 5,049,970                       | 3,947,247   |
| 57629*JJ1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 138,280,253                  | 114,945,546  | 11/01/2022     | 10/06/2037    | Currency Swap                                                |              |              | G7304#-AD-9             | Quadgas Midco Limited Fixed Rate Guar                              | 2                                        | 138,280,253                     | 114,945,546 |
| 57629*JJ1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 21,512,234                   | 17,162,969   | 11/01/2022     | 10/06/2037    | Currency Swap                                                |              |              | G7137#-AB-6             | Plymouth Community Homes Senior Secured                            | 1                                        | 21,512,234                      | 17,162,969  |
| 57629*JJ1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,640,880                   | 10,991,187   | 11/01/2022     | 10/06/2037    | Currency Swap                                                |              |              | G9306#-AA-9             | University of Keele Senior Note Ser                                | 1                                        | 14,640,880                      | 10,991,187  |
| 57629*JJ1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 19,434,350                   | 15,120,830   | 11/01/2022     | 10/06/2037    | Currency Swap                                                |              |              | G3620#-AA-1             | ForCapital Limited Senior Secured ESPUG Finance Limited Gtd Senior | 1                                        | 19,434,350                      | 15,120,830  |
| 57629*JJ1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,911,010                    | 3,587,416    | 11/01/2022     | 10/06/2037    | Currency Swap                                                |              |              | G3122#-AC-2             | Secu                                                               | 2                                        | 4,911,010                       | 3,587,416   |
| 57629*JJ1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 13,177,000                   | 9,535,180    | 11/01/2022     | 10/06/2037    | Currency Swap                                                |              |              | G5383*-AC-3             | Last Mile Infrastructure Senior Secured Notes                      | 2                                        | 13,177,000                      | 9,535,180   |
| 57629*JJ1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,778,762                    | 2,914,532    | 11/01/2022     | 10/06/2037    | Currency Swap                                                |              |              | G2711*-AA-7             | Curo Places Ltd. Senior Secured Notes                              | 1                                        | 4,778,762                       | 2,914,532   |
| 57629*JK8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 160,260,800     | (4,983,150)                  | (4,212,878)  | 11/02/2022     | 11/24/2051    | Currency Swap                                                | (15,928,360) | (11,050,288) | G9303#-AB-0             | University of Glasgow Senior Note Ser                              | 1                                        | 10,945,210                      | 6,837,410   |
| 57629*JK8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,457,600                   | 5,208,559    | 11/02/2022     | 11/24/2051    | Currency Swap                                                |              |              | G9312*-AB-3             | Vale of Aylesbury Housin Senior Secured Notes                      | 1                                        | 10,457,600                      | 5,208,559   |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |              |              |                         |                                                             |                                          |                                 |               |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|--------------|--------------|-------------------------|-------------------------------------------------------------|------------------------------------------|---------------------------------|---------------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |              |              | Cash Instrument(s) Held |                                                             |                                          |                                 |               |
|                                            |                                                                       | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | 9                                                            | 10           | 11           | 12                      | 13                                                          | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value |
| Number                                     | Description                                                           | Description                           | Amount          | Value                        | Value        | Date           | Date          | Description                                                  | Value        | Value        | CUSIP                   | Description                                                 | Description                              | Value                           | Value         |
| 57629*JK8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 2,644,668                    | 1,756,752    | 11/02/2022     | 11/24/2051    | Currency Swap                                                |              |              | G6260#-AB-7             | MORhones plc Senior Secured Notes                           | 2                                        | 2,644,668                       | 1,756,752     |
| 57629*JK8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,452,329                   | 5,951,861    | 11/02/2022     | 11/24/2051    | Currency Swap                                                |              |              | G5744#-AA-7             | Magna Housing Limited Senior Secured Notes                  | 1                                        | 11,452,329                      | 5,951,861     |
| 57629*JK8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 41,834,220                   | 20,118,407   | 11/02/2022     | 11/24/2051    | Currency Swap                                                |              |              | G5702*-AA-1             | MDS Group Investments Ltd Senior Unsecured Notes            | 1                                        | 41,834,220                      | 20,118,407    |
| 57629*JK8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 6,544,440                    | 3,440,087    | 11/02/2022     | 11/24/2051    | Currency Swap                                                |              |              | G5702*-AD-5             | MDS Group Investments Ltd Senior Note Series D              | 1                                        | 6,544,440                       | 3,440,087     |
| 57629*JK8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 124,297                      | 75,808       | 11/02/2022     | 11/24/2051    | Currency Swap                                                |              |              | G2711*-AA-7             | Curo Places Ltd. Senior Secured Notes                       | 1                                        | 124,297                         | 75,808        |
| 57629*JL6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 90,275,000      | 25,893,226                   | 10,927,983   | 11/02/2022     | 11/17/2050    | Currency Swap                                                | (8,799,850)  | (5,792,902)  | G2034#-AA-3             | Duchy of Lancaster Senior Unsecured Notes                   | 2                                        | 34,693,076                      | 16,720,885    |
| 57629*JL6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 26,657,940                   | 12,093,416   | 11/02/2022     | 11/17/2050    | Currency Swap                                                |              |              | G6658#-AB-9             | Northumberland Estates L Senior Unsecured Notes             | 1                                        | 26,657,940                      | 12,093,416    |
| 57629*KM2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 56,197,920      | 35,128,080                   | 28,858,946   | 11/02/2022     | 12/15/2035    | Currency Swap                                                | (5,072,240)  | (6,734,902)  | A8688#-AC-3             | TIWAG-Tiroler Wasserkraf Senior Note                        | 1                                        | 40,200,320                      | 35,593,848    |
| 57629*KM2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,116,060                   | 8,691,883    | 11/02/2022     | 12/15/2035    | Currency Swap                                                |              |              | F3152*-AK-0             | Ernewa Holding SAS Senior Secured Notes                     | 2                                        | 11,116,060                      | 8,691,883     |
| 57629*JN2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 73,143,945      | 23,270,310                   | 17,903,064   | 11/02/2022     | 06/08/2036    | Currency Swap                                                | (6,625,920)  | (8,669,719)  | G1512#-AB-6             | AVI Global Trust PLC - Senior Note Series B EUR             | 1                                        | 29,896,230                      | 26,572,783    |
| 57629*JN2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 29,253,780                   | 19,524,862   | 11/02/2022     | 06/08/2036    | Currency Swap                                                |              |              | F1000#-MM-7             | Akiem Holding SAS Green Senior Notes Series A               | 2                                        | 29,253,780                      | 19,524,862    |
| 57629*JN2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 11,097,450                   | 7,297,889    | 11/02/2022     | 06/08/2036    | Currency Swap                                                |              |              | G1847#-AC-8             | Capital Investors Europe PBI Limited - Series C Senior Note | 1                                        | 11,097,450                      | 7,297,889     |
| 57629*KL4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 34,573,000      | 20,114,500                   | 13,921,463   | 11/02/2022     | 11/01/2037    | Currency Swap                                                | (3,181,500)  | (4,389,174)  | G1512#-AC-4             | British Empire Securitie Senior Unsecure                    | 1                                        | 23,296,000                      | 18,310,638    |
| 57629*KL4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 10,785,880                   | 8,253,593    | 11/02/2022     | 11/01/2037    | Currency Swap                                                |              |              | F3152*-AL-8             | Ernewa Holding SAS Senior Secured Notes                     | 2                                        | 10,785,880                      | 8,253,593     |
| 57629*KK6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 139,919,000     | 10,394,800                   | 4,830,799    | 11/03/2022     | 11/14/2034    | Currency Swap                                                | (14,309,620) | (13,915,655) | G2479#-AB-3             | Coventry University Senior Note Ser                         | 1                                        | 24,704,420                      | 18,746,454    |
| 57629*KK6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 12,197,698                   | 9,740,184    | 11/03/2022     | 11/14/2034    | Currency Swap                                                |              |              | G4622#-AN-9             | Howard De Walden Estates Senior Unsecured Notes Series A    | 1                                        | 12,197,698                      | 9,740,184     |
| 57629*KK6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 20,820,831                   | 17,488,376   | 11/03/2022     | 11/14/2034    | Currency Swap                                                |              |              | G6750*-AF-9             | 1887 Company Ltd Senior Secured Note Series F               | 2                                        | 20,820,831                      | 17,488,376    |
| 57629*KK6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 6,676,800                    | 5,195,124    | 11/03/2022     | 11/14/2034    | Currency Swap                                                |              |              | G4622#-AS-8             | Howard De Walden Estates Senior Unsecured Notes Series E    | 1                                        | 6,676,800                       | 5,195,124     |
| 57629*KK6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 61,190,514                   | 46,452,159   | 11/03/2022     | 11/14/2034    | Currency Swap                                                |              |              | G6300#-AB-9             | Moto Investments Limited Senior Secured Notes               | 2                                        | 61,190,514                      | 46,452,159    |
| 57629*KK6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 6,424,660                    | 5,328,166    | 11/03/2022     | 11/14/2034    | Currency Swap                                                |              |              | G6970*-AY-2             | Peel Ports PP Finance Lt Senior Secured Notes               | 2                                        | 6,424,660                       | 5,328,166     |
| 57629*KJ9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 278,348,060     | (23,363,840)                 | (26,531,116) | 11/02/2022     | 11/30/2031    | Currency Swap                                                | (25,737,470) | (28,578,409) | X2145*-AD-8             | Elenia Verkko Oyj Gtd Senior Note                           | 2                                        | 2,373,630                       | 2,047,293     |
| 57629*KJ9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 42,847,000                   | 31,629,637   | 11/02/2022     | 11/30/2031    | Currency Swap                                                |              |              | O3063#-AD-6             | Americold Realty Trust Senior Unsecured Notes               | 2                                        | 42,847,000                      | 31,629,637    |
| 57629*KJ9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 24,236,000                   | 18,056,686   | 11/02/2022     | 11/30/2031    | Currency Swap                                                |              |              | D5472#-AL-4             | Molkerei Alois Muller GM Senior Unsecured Notes             | 2                                        | 24,236,000                      | 18,056,686    |
| 57629*KJ9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 38,201,600                   | 30,504,698   | 11/02/2022     | 11/30/2031    | Currency Swap                                                |              |              | F8494#-AC-0             | Sodiaal International S. Senior Unsecured Notes             | 2                                        | 38,201,600                      | 30,504,698    |
| 57629*KJ9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,469,940                    | 3,286,670    | 11/02/2022     | 11/30/2031    | Currency Swap                                                |              |              | L8367#-AG-8             | Shurgard Self Storage S. Senior Unsecured Notes             | 2                                        | 4,469,940                       | 3,286,670     |
| 57629*KJ9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 20,146,040                   | 16,746,331   | 11/02/2022     | 11/30/2031    | Currency Swap                                                |              |              | F9768#-AB-9             | Vilmorin & Cie SA Senior Unsecured Notes                    | 2                                        | 20,146,040                      | 16,746,331    |
| 57629*KJ9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,865,880                    | 3,982,238    | 11/02/2022     | 11/30/2031    | Currency Swap                                                |              |              | F2000#-AA-6             | C2 Developpement Senior Unsecured Notes                     | 2                                        | 4,865,880                       | 3,982,238     |
| 57629*KJ9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 7,214,080                    | 5,728,355    | 11/02/2022     | 11/30/2031    | Currency Swap                                                |              |              | F9731#-AJ-6             | Vicat SA Senior Unsecured Notes                             | 2                                        | 7,214,080                       | 5,728,355     |
| 57629*KH3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 250,562,150     | (12,665,095)                 | (15,530,763) | 11/03/2022     | 12/22/2031    | Currency Swap                                                | (25,143,595) | (24,936,957) | G4133#-AA-1             | Grosvenor Limited Senior Note Ser                           | 2                                        | 12,478,500                      | 9,406,194     |
| 57629*KH3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 1,978,050                    | 1,636,716    | 11/03/2022     | 12/22/2031    | Currency Swap                                                |              |              | G7178*-AD-6             | Porterbrook Rail Finance Senior Secured                     | 2                                        | 1,978,050                       | 1,636,716     |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                  |             |                              |            |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|------------------------------------------------------------------|-------------|------------------------------|------------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                  |             |                              |            |
|                                            |                                                                       |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                               | 14          | 15                           | 16         |
| Number                                     | Description                                                           | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                      | Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*KH3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 10,289,760                   | 8,004,382    | 11/03/2022     | 12/22/2031    | Currency Swap                                                |                              |              | G4622#-AL-3             | Howard De Walden Estates Gtd Senior Note                         | 1           | 10,289,760                   | 8,004,382  |
| 57629*KH3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,493,400                    | 1,997,612    | 11/03/2022     | 12/22/2031    | Currency Swap                                                |                              |              | G8279#-AA-6             | South East Water Limited Gtd Senior Secured Note Series 1        | 2           | 2,493,400                    | 1,997,612  |
| 57629*KH3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,967,430                    | 4,179,819    | 11/03/2022     | 12/22/2031    | Currency Swap                                                |                              |              | L0808#-AC-1             | Beacon Finco S.a.r.l Senior Secured Note Series B                | 2           | 4,967,430                    | 4,179,819  |
| 57629*KH3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 8,208,670                    | 6,360,962    | 11/03/2022     | 12/22/2031    | Currency Swap                                                |                              |              | G1151#-AB-0             | Bellway Plc Senior Note Series B                                 | 2           | 8,208,670                    | 6,360,962  |
| 57629*KH3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 57,747,895                   | 42,751,921   | 11/03/2022     | 12/22/2031    | Currency Swap                                                |                              |              | G8655#-AA-8             | TP REIT Propco 2 Limited Senior Secured Notes                    | 1           | 57,747,895                   | 42,751,921 |
| 57629*KH3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,331,990                   | 8,550,751    | 11/03/2022     | 12/22/2031    | Currency Swap                                                |                              |              | G1320*-AB-0             | Breedon Group Plc Senior Note Series B                           | 2           | 11,331,990                   | 8,550,751  |
| 57629*KH3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,884,180                    | 7,738,111    | 11/03/2022     | 12/22/2031    | Currency Swap                                                |                              |              | G8277#-AE-0             | SOUTH STAFFORDSHIRE PLC GBP FAC A LN - ISSUED DEC 2021           | 2           | 9,884,180                    | 7,738,111  |
| 57629*KG5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 234,948,546     | 48,416,529                   | 34,401,856   | 11/04/2022     | 12/11/2031    | Currency Swap                                                | (21,854,571)                 | (24,188,887) | F3152*-AG-9             | 2019-2 Lineage Treasury Europe Senior Unsecured Notes Series D   | 2           | 70,271,100                   | 58,590,743 |
| 57629*KG5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,272,640                    | 2,420,718    | 11/04/2022     | 12/11/2031    | Currency Swap                                                |                              |              | N5269#-AB-4             | Futbol Club Barcelona Senior Secured Note Series B1 (Amortizing) | 2           | 3,272,640                    | 2,420,718  |
| 57629*KG5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 29,599,773                   | 25,817,966   | 11/04/2022     | 12/11/2031    | Currency Swap                                                |                              |              | E5444#-AF-1             | Futbol Club Barcelona Senior Secured Note Series B2 (Bullet)     | 2           | 29,599,773                   | 25,817,966 |
| 57629*KG5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 33,828,004                   | 28,264,604   | 11/04/2022     | 12/11/2031    | Currency Swap                                                |                              |              | E5444#-AG-9             | DENTSPLY Sirona Inc. Senior Note                                 | 2           | 33,828,004                   | 28,264,604 |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 197,737,711     | (12,429,348)                 | (13,642,457) | 11/04/2022     | 12/07/2029    | Currency Swap                                                | (18,283,830)                 | (18,753,216) | 24906P-C#-4             | Ser Sirona Dental Services G Senior Note Ser                     | 2           | 5,854,482                    | 5,110,759  |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,594,380                    | 3,137,768    | 11/04/2022     | 12/07/2029    | Currency Swap                                                |                              |              | D8286#-AD-2             | Unsecure                                                         | 2           | 3,594,380                    | 3,137,768  |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 64,579,647                   | 54,057,813   | 11/04/2022     | 12/07/2029    | Currency Swap                                                |                              |              | B9550#-AB-7             | Unicore SA Senior Note Ser                                       | 2           | 64,579,647                   | 54,057,813 |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 6,699,210                    | 5,853,159    | 11/04/2022     | 12/07/2029    | Currency Swap                                                |                              |              | F5662#-AA-6             | Laurent-Perrier Group Senior Unsecure                            | 2           | 6,699,210                    | 5,853,159  |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 16,305,070                   | 14,524,185   | 11/04/2022     | 12/07/2029    | Currency Swap                                                |                              |              | B9550#-AD-3             | Unicore SA Senior Note Series B                                  | 2           | 16,305,070                   | 14,524,185 |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 16,125,900                   | 13,879,461   | 11/04/2022     | 12/07/2029    | Currency Swap                                                |                              |              | F1000#-AB-4             | Akiem Holding SAS Senior Secured Notes (Bullet)                  | 2           | 16,125,900                   | 13,879,461 |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 5,596,230                    | 4,883,124    | 11/04/2022     | 12/07/2029    | Currency Swap                                                |                              |              | 285295-B#-7             | Electrocomponents plc Senior Notes Series C                      | 2           | 5,596,230                    | 4,883,124  |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 44,594,550                   | 38,976,341   | 11/04/2022     | 12/07/2029    | Currency Swap                                                |                              |              | N3527#-AA-7             | Getec Infra NL BV Term Fac                                       | 2           | 44,594,550                   | 38,976,341 |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 15,939,450                   | 12,948,418   | 11/04/2022     | 12/07/2029    | Currency Swap                                                |                              |              | D3002#-AA-4             | GETEC INFRA NLBV-2021 EUR Fixed Incremental Term Loan            | 2           | 15,939,450                   | 12,948,418 |
| 57629*KF7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 1,506,465                    | 1,487,640    | 11/04/2022     | 12/07/2029    | Currency Swap                                                |                              |              | U74079-AP-6             | Netflix Inc-SENIOR UNSECURED                                     | 2           | 1,506,465                    | 1,487,640  |
| 57629*KE0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 292,527,085     | 15,773,990                   | 6,382,460    | 11/04/2022     | 08/19/2030    | Currency Swap                                                | (27,145,660)                 | (29,650,481) | 592688-B#-1             | Mettler-Toledo Internati Senior Note                             | 2           | 42,919,650                   | 36,032,941 |
| 57629*KE0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 70,494,750                   | 64,599,641   | 11/04/2022     | 08/19/2030    | Currency Swap                                                |                              |              | X2145*-AC-0             | Elenia Verkko Oyj Gtd Senior Note                                | 2           | 70,494,750                   | 64,599,641 |
| 57629*KE0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 23,397,660                   | 20,473,731   | 11/04/2022     | 08/19/2030    | Currency Swap                                                |                              |              | G3076*-AE-6             | Envol Investments Limite Senior Secured Notes                    | 2           | 23,397,660                   | 20,473,731 |
| 57629*KE0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,167,875                    | 1,857,666    | 11/04/2022     | 08/19/2030    | Currency Swap                                                |                              |              | F5900#-AA-8             | MacqPisto SAS Senior Term Loa                                    | 2           | 2,167,875                    | 1,857,666  |
| 57629*KE0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 27,855,090                   | 22,666,534   | 11/04/2022     | 08/19/2030    | Currency Swap                                                |                              |              | G4940#-AA-4             | Irish Residential Proper Senior Secured Notes                    | 2           | 27,855,090                   | 22,666,534 |
| 57629*KE0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 12,598,760                   | 10,904,103   | 11/04/2022     | 08/19/2030    | Currency Swap                                                |                              |              | G3301*-AB-9             | FIL Limited Senior Unsecured Notes                               | 2           | 12,598,760                   | 10,904,103 |
| 57629*KE0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 15,145,440                   | 14,626,381   | 11/04/2022     | 08/19/2030    | Currency Swap                                                |                              |              | G294A#-AK-5             | Dyson Finance Limited Guaranteed Series A Senior Notes           | 1           | 15,145,440                   | 14,626,381 |
| 57629*KE0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,705,900                    | 3,246,317    | 11/04/2022     | 08/19/2030    | Currency Swap                                                |                              |              | F7754#-AC-7             | Safran Group Senior Unsecured Notes                              | 1           | 3,705,900                    | 3,246,317  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |              |                  |                  | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                   |             |                              |             |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|------------------|------------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-------------------------------------------------------------------|-------------|------------------------------|-------------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6            | 7                | 8                | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                   |             |                              |             |
|                                            |                                                                       |                                       |                 |                              |              |                  |                  | 9                                                            | 10                           | 11           | 12                      | 13                                                                | 14          | 15                           | 16          |
| Number                                     | Description                                                           | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date   | Maturity Date    | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                       | Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*KD2 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 58,747,500      | 3,241,500                    | (119,716)    | 11/07/2022 ..... | 04/05/2046 ..... | Currency Swap .....                                          | (7,512,750)                  | (7,155,079)  | G93028-AC-1 .....       | University of Edinburgh Senior Note Ser .....                     | 1 .....     | 10,754,250                   | 7,035,363   |
| 57629*KD2 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 58,114,421                   | 37,379,630   | 11/07/2022 ..... | 04/05/2046 ..... | Currency Swap .....                                          |                              |              | X3204#-AB-4 .....       | Gibraltar Capital Assets Senior Secured .....                     | 2 .....     | 58,114,421                   | 37,379,630  |
| 57629*KC4 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 159,348,640     | (10,932,040)                 | (13,166,746) | 11/07/2022 ..... | 11/29/2030 ..... | Currency Swap .....                                          | (16,263,720)                 | (17,991,423) | F5662#-AB-4 .....       | Laurent-Perrier Group Senior Unsecured Notes .....                | 2 .....     | 5,331,680                    | 4,824,677   |
| 57629*KC4 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 178,005,000                  | 147,686,251  | 11/07/2022 ..... | 11/29/2030 ..... | Currency Swap .....                                          |                              |              | F3806Z-MM-5 .....       | FFP SA Senior Unsecured Notes .....                               | 1 .....     | 178,005,000                  | 147,686,251 |
| 57629*KB6 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 41,179,875      | 9,478,598                    | 3,551,208    | 11/07/2022 ..... | 12/08/2045 ..... | Currency Swap .....                                          | (5,328,510)                  | (5,342,976)  | G7228#-AC-4 .....       | PHES & SCHOLARS ST MARY MAGDALEN SR NT SER C .....                | 1 .....     | 14,807,108                   | 8,894,183   |
| 57629*KB6 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 38,632,274                   | 24,086,696   | 11/07/2022 ..... | 12/08/2045 ..... | Currency Swap .....                                          |                              |              | G2867#-AA-5 .....       | Dunedin Income Growth In Senior Secured .....                     | 1 .....     | 38,632,274                   | 24,086,696  |
| 57629*KA8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 174,986,912     | 9,706,964                    | 1,473,322    | 11/07/2022 ..... | 12/31/2029 ..... | Currency Swap .....                                          | (22,465,911)                 | (22,435,622) | G0566*-AC-3 .....       | Arqiva PP Financing plc Gtd Senior Secu .....                     | 2 .....     | 32,172,875                   | 23,908,943  |
| 57629*KA8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 3,053,700                    | 2,188,834    | 11/07/2022 ..... | 12/31/2029 ..... | Currency Swap .....                                          |                              |              | G1745*-AM-3 .....       | BUUK Infrastructure Issuer PLC - Senior Note Series B .....       | 2 .....     | 3,053,700                    | 2,188,834   |
| 57629*KA8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 49,912,941                   | 35,107,718   | 11/07/2022 ..... | 12/31/2029 ..... | Currency Swap .....                                          |                              |              | G01768-AA-7 .....       | ALLIANCE TR PLC .....                                             | 1 .....     | 49,912,941                   | 35,107,718  |
| 57629*KA8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 3,953,225                    | 4,010,676    | 11/07/2022 ..... | 12/31/2029 ..... | Currency Swap .....                                          |                              |              | G0566*-AD-1 .....       | Arqiva Financing No 1 Li Gtd Senior FI R .....                    | 2 .....     | 3,953,225                    | 4,010,676   |
| 57629*KA8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 23,436,080                   | 21,366,160   | 11/07/2022 ..... | 12/31/2029 ..... | Currency Swap .....                                          |                              |              | G8472#-AE-1 .....       | STERIS Corporation Senior Note Ser .....                          | 2 .....     | 23,436,080                   | 21,366,160  |
| 57629*KA8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 3,832,800                    | 3,428,537    | 11/07/2022 ..... | 12/31/2029 ..... | Currency Swap .....                                          |                              |              | G6750*-AE-2 .....       | 1887 Company Ltd Senior Secured Note Series E .....               | 2 .....     | 3,832,800                    | 3,428,537   |
| 57629*KA8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 3,811,800                    | 3,341,543    | 11/07/2022 ..... | 12/31/2029 ..... | Currency Swap .....                                          |                              |              | L0808#-AB-3 .....       | Beacon Finco S.a.r.l Senior Secured Note Series A .....           | 2 .....     | 3,811,800                    | 3,341,543   |
| 57629*KA8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 2,938,540                    | 2,186,515    | 11/07/2022 ..... | 12/31/2029 ..... | Currency Swap .....                                          |                              |              | G8277#-AF-7 .....       | SOUTH STAFFORDSHIRE PLC GBP FAC B LN - ISSUED DEC 2021 .....      | 2 .....     | 2,938,540                    | 2,186,515   |
| 57629*JZ5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 34,605,300      | 30,838,810                   | 21,431,247   | 11/07/2022 ..... | 12/11/2033 ..... | Currency Swap .....                                          | (4,519,800)                  | (4,862,531)  | G6774*-AC-8 .....       | Origin Finance 2 plc Senior Secured                               | 1 .....     | 35,358,610                   | 26,293,778  |
| 57629*JZ5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 6,147,240                    | 4,680,272    | 11/07/2022 ..... | 12/11/2033 ..... | Currency Swap .....                                          |                              |              | G7737#-AD-6 .....       | SGN MidCo Limited Gtd Senior Secu                                 | 2 .....     | 6,147,240                    | 4,680,272   |
| 57629*JZ5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 4,466,817                    | 3,525,859    | 11/07/2022 ..... | 12/11/2033 ..... | Currency Swap .....                                          |                              |              | G1591#-BF-8 .....       | Britvic PLC Senior Notes Se .....                                 | 2 .....     | 4,466,817                    | 3,525,859   |
| 57629*JY8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 61,834,505      | 19,374,786                   | 11,762,507   | 11/07/2022 ..... | 08/14/2029 ..... | Currency Swap .....                                          | (2,120,713)                  | (3,842,478)  | Q7794#-AF-0 .....       | QPH Finance Co. Pty. Ltd Gtd Senior Secu .....                    | 2 .....     | 21,495,499                   | 15,604,985  |
| 57629*JY8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 31,415,500                   | 27,912,849   | 11/07/2022 ..... | 08/14/2029 ..... | Currency Swap .....                                          |                              |              | Q8458*-AA-0 .....       | Servco Australia Pty Ltd Senior Note Ser .....                    | 2 .....     | 31,415,500                   | 27,912,849  |
| 57629*JY8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 24,181,920                   | 19,997,264   | 11/07/2022 ..... | 08/14/2029 ..... | Currency Swap .....                                          |                              |              | Q2600#-AD-2 .....       | Coates Group Pty Ltd Senior Note Series 2022-D (AUD) .....        | 2 .....     | 24,181,920                   | 19,997,264  |
| 57629*JX0 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 48,513,122      | 71,354,585                   | 42,136,278   | 11/07/2022 ..... | 11/15/2049 ..... | Currency Swap .....                                          | 1,051,862                    | 4,056,827    | J3891#-AC-6 .....       | Lilly Japan Financing Go Senior Note Series C .....               | 1 .....     | 70,302,724                   | 38,079,450  |
| 57629*JI2 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 65,036,160      | 39,810,240                   | 30,102,172   | 11/08/2022 ..... | 07/17/2034 ..... | Currency Swap .....                                          | (624,960)                    | (2,297,086)  | Q0846#-AA-4 .....       | Australian Laboratory Se Senior Unsecured Notes .....             | 2 .....     | 40,435,200                   | 32,399,258  |
| 57629*JI2 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 3,886,380                    | 2,937,829    | 11/08/2022 ..... | 07/17/2034 ..... | Currency Swap .....                                          |                              |              | Q2600#-AF-7 .....       | Coates Group Pty Ltd Senior Note Series 2022-F (AUD) .....        | 2 .....     | 3,886,380                    | 2,937,829   |
| 57629*JV4 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 64,370,000      | 68,872,480                   | 54,351,068   | 11/08/2022 ..... | 06/25/2031 ..... | Currency Swap .....                                          | (770,000)                    | (2,293,273)  | 74726M-A*-0 .....       | Qantas Airways Limited Senior Secured Notes .....                 | 2 .....     | 69,642,480                   | 56,644,340  |
| 57629*JU6 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 64,738,386      | 85,306,210                   | 63,964,477   | 11/09/2022 ..... | 05/11/2032 ..... | Currency Swap .....                                          | 2,104,386                    | 4,340,849    | L2289#-AB-7 .....       | DH Japan Finance SA Senior Note Ser                               | 1 .....     | 83,201,824                   | 59,623,628  |
| 57629*JT9 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 20,044,000      | 21,972,000                   | 13,369,317   | 11/09/2022 ..... | 10/14/2040 ..... | Currency Swap .....                                          | (1,530,000)                  | (2,012,171)  | A5791*-AA-9 .....       | QBB Produktion GmbH Senior Unsecured Notes .....                  | 1 .....     | 23,502,000                   | 15,381,489  |
| 57629*JS1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 46,466,369      | 13,770,599                   | 7,998,457    | 11/09/2022 ..... | 06/04/2038 ..... | Currency Swap .....                                          | (4,516,161)                  | (4,391,473)  | G7895*-AE-6 .....       | Scottish Mortgage Invest Senior Note Ser .....                    | 1 .....     | 18,286,760                   | 12,389,930  |
| 57629*JS1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 22,578,848                   | 18,098,633   | 11/09/2022 ..... | 06/04/2038 ..... | Currency Swap .....                                          |                              |              | G6260#-AA-9 .....       | MORhones plc Senior Secured Notes WestConnex Finance Compa Senior | 2 .....     | 22,578,848                   | 18,098,633  |
| 57629*JR3 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 39,645,360      | 46,903,680                   | 30,301,663   | 11/09/2022 ..... | 06/15/2041 ..... | Currency Swap .....                                          | (220,320)                    | (868,527)    | Q9609*-AD-0 .....       | Secured Notes .....                                               | 2 .....     | 47,124,000                   | 31,170,190  |
| 57629*JQ5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 51,450,630      | 54,435,464                   | 46,673,214   | 11/09/2022 ..... | 11/30/2027 ..... | Currency Swap .....                                          | (4,927,075)                  | (4,725,834)  | G2735*-AA-9 .....       | Great Rolling Stock Co PLC/The ....                               | 2 .....     | 59,362,539                   | 51,399,049  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                |              |                         |                                                       |                                          |                                 |               |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|----------------|--------------|-------------------------|-------------------------------------------------------|------------------------------------------|---------------------------------|---------------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                |              | Cash Instrument(s) Held |                                                       |                                          |                                 |               |
|                                            |                                                                       | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | 9                                                            | 10             | 11           | 12                      | 13                                                    | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value |
| Number                                     | Description                                                           | Description                           | Amount          | Value                        | Value        | Date           | Date          | Description                                                  | Carrying Value | Fair Value   | CUSIP                   | Description                                           | Description                              | Value                           | Value         |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 329,572,593     | (26,134,258)                 | (27,347,983) | 11/10/2022     | 12/11/2028    | Currency Swap                                                | (30,560,368)   | (30,637,521) | G6774*-AB-0             | Origin Finance 2 plc Senior Secured                   | 1                                        | 4,426,110                       | 3,289,538     |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 57,800,040                   | 46,291,347   | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | G1745*-AJ-0             | BUUK Infrastructure Issuer PLC - Senior Note Series H | 2                                        | 57,800,040                      | 46,291,347    |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,879,190                    | 4,243,934    | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | G7178*-AB-0             | Porterbrook Rail Finance Senior Secured               | 2                                        | 4,879,190                       | 4,243,934     |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,169,597                    | 1,854,959    | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | G1591#-BC-5             | Britvic PLC Senior Notes Se                           | 2                                        | 2,169,597                       | 1,854,959     |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,860,770                    | 3,234,066    | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | G2685#-AG-4             | Great Portland Estates Senior Note Ser                | 2                                        | 3,860,770                       | 3,234,066     |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 1,439,240                    | 1,224,540    | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | G4133#-AE-3             | Grosvenor Limited Senior Notes Series A               | 2                                        | 1,439,240                       | 1,224,540     |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 67,456,972                   | 54,806,967   | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | G9075*-AA-2             | Tritax Big Box REIT plc Senior Note Series A          | 2                                        | 67,456,972                      | 54,806,967    |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 13,337,518                   | 10,886,978   | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | G1151#-AA-2             | Bellway Plc Senior Note Series A                      | 2                                        | 13,337,518                      | 10,886,978    |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 42,848,777                   | 34,051,670   | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | B1000#-AA-0             | Aedifica SA Senior Unsecured Notes                    | 2                                        | 42,848,777                      | 34,051,670    |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 51,484,279                   | 36,558,819   | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | 22982*-AA-4             | Cubitt Global LLC Senior Secured Notes                | 1                                        | 51,484,279                      | 36,558,819    |
| 57629*JP7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 57,494,259                   | 41,382,358   | 11/10/2022     | 12/11/2028    | Currency Swap                                                |                |              | 22982*-AB-2             | Cubitt Global LLC Senior Secured Notes Series 6       | 1                                        | 57,494,259                      | 41,382,358    |
| 57629*KP5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 293,792,428     | (22,564,323)                 | (22,088,889) | 11/10/2022     | 10/31/2034    | Currency Swap                                                | (27,492,923)   | (25,898,615) | G2686#-AB-4             | Great Rolling Stock Comp Senior Secured               | 2                                        | 4,928,600                       | 3,809,725     |
| 57629*KP5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 51,865,785                   | 44,939,131   | 11/10/2022     | 10/31/2034    | Currency Swap                                                |                |              | 00183F-AA-3             | Anno 2017 Joint Holding Senior Secured                | 2                                        | 51,865,785                      | 44,939,131    |
| 57629*KP5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 226,393                      | 205,906      | 11/10/2022     | 10/31/2034    | Currency Swap                                                |                |              | 9991DM-ON-6             | ITEMOSA 3.40%                                         | 2                                        | 226,393                         | 205,906       |
| 57629*KP5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 13,344,013                   | 11,603,046   | 11/10/2022     | 10/31/2034    | Currency Swap                                                |                |              | G2854#-AA-0             | Dudgeon Offshore Wind Lt Senior Secured Notes         | 1                                        | 13,344,013                      | 11,603,046    |
| 57629*KP5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 58,386,233                   | 48,795,106   | 11/10/2022     | 10/31/2034    | Currency Swap                                                |                |              | X2313#-AA-6             | Eruca Investments Limite Senior Secured Notes         | 2                                        | 58,386,233                      | 48,795,106    |
| 57629*KP5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 27,830,345                   | 22,981,748   | 11/10/2022     | 10/31/2034    | Currency Swap                                                |                |              | L0808#-AG-2             | Beacon Finco S.a.r.l Senior Secured Note Series F     | 2                                        | 27,830,345                      | 22,981,748    |
| 57629*KP5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,466,216                    | 7,055,801    | 11/10/2022     | 10/31/2034    | Currency Swap                                                |                |              | G6954#-AD-4             | Peabody Trust Senior Secured Notes                    | 1                                        | 9,466,216                       | 7,055,801     |
| 57629*KNO                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 294,295,155     | (5,258,170)                  | (9,931,052)  | 11/14/2022     | 12/12/2027    | Currency Swap                                                | (31,263,540)   | (30,009,300) | G3461#-AA-5             | VIVID Housing Limited                                 | 1                                        | 26,005,370                      | 20,078,248    |
| 57629*KNO                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 40,091,680                   | 29,836,972   | 11/14/2022     | 12/12/2027    | Currency Swap                                                |                |              | G6462*-AA-9             | Newlon Housing Trust Senior Secured                   | 2                                        | 40,091,680                      | 29,836,972    |
| 57629*KNO                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 26,554,439                   | 21,009,718   | 11/14/2022     | 12/12/2027    | Currency Swap                                                |                |              | G9302#-AB-1             | University of West Londo Senior Secured               | 2                                        | 26,554,439                      | 21,009,718    |
| 57629*KNO                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,900,800                    | 8,397,380    | 11/14/2022     | 12/12/2027    | Currency Swap                                                |                |              | G8056*-AB-5             | Severn Trent Water Limit Senior Note Ser              | 2                                        | 9,900,800                       | 8,397,380     |
| 57629*KNO                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 6,342,720                    | 5,739,758    | 11/14/2022     | 12/12/2027    | Currency Swap                                                |                |              | G6970*-AJ-5             | Peel Ports PP Finance Lt Senior Secured               | 2                                        | 6,342,720                       | 5,739,758     |
| 57629*KNO                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,859,800                    | 3,462,717    | 11/14/2022     | 12/12/2027    | Currency Swap                                                |                |              | G976#-AE-4              | Workspace Group plc Senior Note Ser                   | 2                                        | 3,859,800                       | 3,462,717     |
| 57629*KNO                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,868,077                   | 10,712,883   | 11/14/2022     | 12/12/2027    | Currency Swap                                                |                |              | G36012-AA-5             | National Express Group P Senior Note Series A         | 2                                        | 11,868,077                      | 10,712,883    |
| 57629*LF6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 222,156,239     | 8,967,233                    | 1,557,970    | 11/14/2022     | 07/31/2039    | Currency Swap                                                | (24,790,554)   | (21,683,034) | G9288#-AA-1             | University of Brighton Senior Secured                 | 2                                        | 33,757,787                      | 23,241,003    |
| 57629*LF6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 18,171,255                   | 16,750,831   | 11/14/2022     | 07/31/2039    | Currency Swap                                                |                |              | G3087#-AA-7             | EQUITIX SOLAR FINCO 4 LTD GBP TERM LN                 | 2                                        | 18,171,255                      | 16,750,831    |
| 57629*LF6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 75,879,953                   | 65,795,931   | 11/14/2022     | 07/31/2039    | Currency Swap                                                |                |              | G8408#-AA-8             | St. James's Oncology Sr Note                          | 1                                        | 75,879,953                      | 65,795,931    |
| 57629*LF6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 27,123,488                   | 23,269,882   | 11/14/2022     | 07/31/2039    | Currency Swap                                                |                |              | G3296*-AA-8             | FCC Energy Limited Senior Secured                     | 2                                        | 27,123,488                      | 23,269,882    |
| 57629*LF6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 41,594,061                   | 36,366,124   | 11/14/2022     | 07/31/2039    | Currency Swap                                                |                |              | G3426#-AB-5             | GIP III Jupiter LTD Senior Secured Notes              | 2                                        | 41,594,061                      | 36,366,124    |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |             |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                 |             |                              |             |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|-------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-----------------------------------------------------------------|-------------|------------------------------|-------------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6           | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                 |             |                              |             |
|                                            |                                                                       |                                       |                 |                              |             |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                              | 14          | 15                           | 16          |
| Number                                     | Description                                                           | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value  | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                     | Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*LF6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 40,467,066                   | 32,361,076  | 11/14/2022     | 07/31/2039    | Currency Swap                                                |                              |              | G1093*-AC-3             | BlIF Bidco Limited Senior Secured Notes                         | 2           | 40,467,066                   | 32,361,076  |
| 57629*LF6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 8,788,246                    | 6,985,915   | 11/14/2022     | 07/31/2039    | Currency Swap                                                |                              |              | G5383*-AA-7             | Last Mile Infrastructure Senior Secured Notes (Delayed Tranche) | 2           | 8,788,246                    | 6,985,915   |
| 57629*LF6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 6,286,742                    | 3,790,388   | 11/14/2022     | 07/31/2039    | Currency Swap                                                |                              |              | G2711*-AB-5             | Curo Places Ltd. Senior Secured Notes                           | 1           | 6,286,742                    | 3,790,388   |
| 57629*LE9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 159,288,575     | 1,168,540                    | 364,839     | 11/14/2022     | 10/30/2027    | Currency Swap                                                | (12,278,660)                 | (11,900,649) | L8367#-AE-3             | Shurgard Luxembourg Sarl Gtd Senior Note                        | 2           | 13,447,200                   | 12,265,488  |
| 57629*LE9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,933,280                    | 2,734,068   | 11/14/2022     | 10/30/2027    | Currency Swap                                                |                              |              | G294A@-AG-4             | Dyson Finance Limited Gtd Senior Note                           | 1           | 2,933,280                    | 2,734,068   |
| 57629*LE9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 13,425,600                   | 12,009,387  | 11/14/2022     | 10/30/2027    | Currency Swap                                                |                              |              | 48021P-A*-9             | Jones Lang LaSalle Finan Gtd Senior Note                        | 2           | 13,425,600                   | 12,009,387  |
| 57629*LE9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 8,191,400                    | 6,971,143   | 11/14/2022     | 10/30/2027    | Currency Swap                                                |                              |              | G7996#-AA-8             | Segro Plc Senior Unsecure                                       | 1           | 8,191,400                    | 6,971,143   |
| 57629*LE9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,281,493                   | 12,603,151  | 11/14/2022     | 10/30/2027    | Currency Swap                                                |                              |              | X0827*-AA-3             | Budapest Airport Zrt. Tranche 2 Origi                           | 2           | 14,281,493                   | 12,603,151  |
| 57629*LE9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 21,855,307                   | 19,286,901  | 11/14/2022     | 10/30/2027    | Currency Swap                                                |                              |              | X0032*-AA-4             | Airport Hungary Krt. Tranche 2 Origi                            | 2           | 21,855,307                   | 19,286,901  |
| 57629*LE9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,436,800                    | 4,053,259   | 11/14/2022     | 10/30/2027    | Currency Swap                                                |                              |              | G1267*-AA-7             | Bidcorp Foodservice Inte Senior Unsecured Notes                 | 2           | 4,436,800                    | 4,053,259   |
| 57629*LE9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,185,280                    | 3,689,199   | 11/14/2022     | 10/30/2027    | Currency Swap                                                |                              |              | T0149@-AA-7             | ASR Media and Sponsorshi Senior Secured Notes                   | 2           | 3,185,280                    | 3,689,199   |
| 57629*LD1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 53,114,700      | (3,239,300)                  | (3,600,773) | 11/07/2022     | 01/15/2049    | Currency Swap                                                | (6,204,000)                  | (5,779,101)  | G6428#-AD-2             | Network Homes Limited Senior Secured Notes                      | 1           | 2,964,700                    | 2,178,329   |
| 57629*LD1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 272,216                      | 172,953     | 11/07/2022     | 01/15/2049    | Currency Swap                                                |                              |              | G1128*-AC-2             | BIRMINGHAM ARPT FIN PLC SR NT                                   | 2           | 272,216                      | 172,953     |
| 57629*LC3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 152,490,512     | 81,431,450                   | 63,400,059  | 11/15/2022     | 12/31/2047    | Currency Swap                                                | (12,341,858)                 | (9,874,577)  | G7612Y-MM-2             | Rock Rail Southwestern p Senior Secured                         | 2           | 93,773,308                   | 73,274,636  |
| 57629*LC3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 74,524,310                   | 49,608,453  | 11/15/2022     | 12/31/2047    | Currency Swap                                                |                              |              | PPE94P-1B-0             | Enfinium Holding Limited Senior Secured Notes                   | 2           | 74,524,310                   | 49,608,453  |
| 57629*LB5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 23,217,790      | 25,752,395                   | 15,592,885  | 11/16/2022     | 04/13/2041    | Currency Swap                                                | (999,025)                    | (1,741,431)  | F1000#-MN-5             | Akiem Holding SAS Green Senior Notes Series B                   | 2           | 26,751,420                   | 17,334,316  |
| 57629*LA7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 26,465,280      | 1,757,620                    | 40,651      | 11/16/2022     | 04/30/2044    | Currency Swap                                                | (1,149,440)                  | (2,028,137)  | G4460*-AB-4             | Henderson International Senior Unsecured Notes                  | 1           | 2,907,060                    | 2,068,788   |
| 57629*KZ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 232,514,108     | 19,089,224                   | 10,098,092  | 11/16/2022     | 08/31/2043    | Currency Swap                                                | (9,817,262)                  | (15,461,680) | EK4615-40-8             | Via Solutions Nord GmbH Senior Secured                          | 1           | 28,906,487                   | 25,559,772  |
| 57629*KZ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 26,495,679                   | 22,891,867  | 11/16/2022     | 08/31/2043    | Currency Swap                                                |                              |              | 25461C-AA-0             | DirectRoute (Tuam) Limit Senior Secured                         | 2           | 26,495,679                   | 22,891,867  |
| 57629*KZ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 43,574,631                   | 37,734,293  | 11/16/2022     | 08/31/2043    | Currency Swap                                                |                              |              | 382879-AA-2             | Gorey To Enniscorthy M11 Senior Secured                         | 2           | 43,574,631                   | 37,734,293  |
| 57629*KZ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 35,923,708                   | 32,672,975  | 11/16/2022     | 08/31/2043    | Currency Swap                                                |                              |              | 9991DM-QN-6             | ITEMOSA 3.40%                                                   | 2           | 35,923,708                   | 32,672,975  |
| 57629*KZ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 63,776,139                   | 62,513,984  | 11/16/2022     | 08/31/2043    | Currency Swap                                                |                              |              | K7784*-AA-3             | P/F Eystur-og Sandoyartu Senior Secured                         | 1           | 63,776,139                   | 62,513,984  |
| 57629*KZ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 16,877,630                   | 13,472,553  | 11/16/2022     | 08/31/2043    | Currency Swap                                                |                              |              | B7000#-AB-5             | Puratos NV Senior Note Series B                                 | 2           | 16,877,630                   | 13,472,553  |
| 57629*KZ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 5,459,090                    | 5,325,960   | 11/16/2022     | 08/31/2043    | Currency Swap                                                |                              |              | U74079-AR-2             | Netflix Inc-SENIOR UNSECURED                                    | 2           | 5,459,090                    | 5,325,960   |
| 57629*KY6                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 123,383,920     | 130,358,762                  | 98,244,924  | 11/16/2022     | 06/30/2050    | Currency Swap                                                | (5,197,120)                  | (11,133,874) | G2044*-AA-5             | Channel Link Enterprises Senior Secured                         | 2           | 135,555,882                  | 109,378,798 |
| 57629*KX8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 150,220,554     | 39,594,163                   | 32,055,220  | 11/16/2022     | 12/31/2027    | Currency Swap                                                | (6,494,061)                  | (7,352,767)  | B9550@-AA-9             | Unicore SA Senior Note Ser                                      | 2           | 46,088,223                   | 39,407,987  |
| 57629*KX8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 100,485,300                  | 87,014,207  | 11/16/2022     | 12/31/2027    | Currency Swap                                                |                              |              | 372460-D@-1             | Genuine Parts Company Senior Note Ser                           | 2           | 100,485,300                  | 87,014,207  |
| 57629*KX8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 22,185,150                   | 19,564,631  | 11/16/2022     | 12/31/2027    | Currency Swap                                                |                              |              | 031100-N*-7             | AMETEK, Inc. Senior Secured Series T                            | 2           | 22,185,150                   | 19,564,631  |
| 57629*KI@                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 152,175,310     | 61,907,570                   | 58,922,053  | 11/17/2022     | 06/27/2026    | Currency Swap                                                | (7,148,680)                  | (7,051,509)  | G2037*-AE-6             | Chanel Ltd EURO SR NT SER A                                     | 1           | 69,056,250                   | 65,973,562  |
| 57629*KI@                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 40,226,400                   | 37,197,956  | 11/17/2022     | 06/27/2026    | Currency Swap                                                |                              |              | K2162@-AG-1             | Danish Crown A/S Senior Unsecured Note                          | 2           | 40,226,400                   | 37,197,956  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |             |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                                                                    |             |                              |            |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|-------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|--------------------------------------------------------------------------------------------------------------------|-------------|------------------------------|------------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6           | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                                                                    |             |                              |            |
|                                            |                                                                       |                                       |                 |                              |             |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                                                                                 | 14          | 15                           | 16         |
| Number                                     | Description                                                           | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value  | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                                                        | Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*KI0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 16,557,000                   | 15,359,727  | 11/17/2022     | 06/27/2026    | Currency Swap                                                |                              |              | 227047-A8-6             | Croda International plc Senior Note Ser                                                                            | 1           | 16,557,000                   | 15,359,727 |
| 57629*KI0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 16,499,980                   | 13,690,461  | 11/17/2022     | 06/27/2026    | Currency Swap                                                |                              |              | G5264#-AV-1             | Kingspan Securities 2017 Gtd Senior Note                                                                           | 2           | 16,499,980                   | 13,690,461 |
| 57629*KI0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 21,832,290                   | 20,125,308  | 11/17/2022     | 06/27/2026    | Currency Swap                                                |                              |              | G0488*-AA-2             | Atlantica Yield Plc Senior Secured Notes                                                                           | 2           | 21,832,290                   | 20,125,308 |
| 57629*KV2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 259,433,524     | 4,678,883                    | 3,366,937   | 11/18/2022     | 11/30/2026    | Currency Swap                                                | (9,783,352)                  | (10,078,051) |                         | TanQuid GmbH & Co. KG Senior Secured                                                                               | 1           | 14,462,235                   | 13,444,987 |
| 57629*KV2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 38,480,130                   | 35,432,419  | 11/18/2022     | 11/30/2026    | Currency Swap                                                |                              |              | 031100-H8-2             | AMETEK, Inc. Senior Note                                                                                           | 2           | 38,480,130                   | 35,432,419 |
| 57629*KV2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 43,211,840                   | 41,079,140  | 11/18/2022     | 11/30/2026    | Currency Swap                                                |                              |              | G5264#-AS-8             | Kingspan Group PLC Gtd Senior Note                                                                                 | 2           | 43,211,840                   | 41,079,140 |
| 57629*KV2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 38,781,250                   | 36,983,704  | 11/18/2022     | 11/30/2026    | Currency Swap                                                |                              |              | 83379Z-MM-0             | Sodiaal International S. Senior Note                                                                               | 2           | 38,781,250                   | 36,983,704 |
| 57629*KV2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,380,720                   | 10,544,544  | 11/18/2022     | 11/30/2026    | Currency Swap                                                |                              |              | B9550#-AC-5             | Unicore SA Senior Note Series A                                                                                    | 2           | 11,380,720                   | 10,544,544 |
| 57629*KV2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,436,780                    | 8,658,279   | 11/18/2022     | 11/30/2026    | Currency Swap                                                |                              |              | 285295-B*-1             | Electrocomponents plc Senior Notes Series A                                                                        | 2           | 9,436,780                    | 8,658,279  |
| 57629*KV2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 4,391,160                    | 3,752,402   | 11/18/2022     | 11/30/2026    | Currency Swap                                                |                              |              | N3584#-AA-7             | GLOBAL TIP FIN B V EUR FAC B LN                                                                                    | 2           | 4,391,160                    | 3,752,402  |
| 57629*KV2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 20,316,900                   | 20,000,000  | 11/18/2022     | 11/30/2026    | Currency Swap                                                |                              |              | 81809#-MM-6             | 17 Capital Fund 5 Partners Fund Borrower Limited - Term Loan Facility                                              | 1           | 20,316,900                   | 20,000,000 |
| 57629*KU4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 85,151,655      | (1,376,008)                  | (2,471,044) | 11/18/2022     | 12/16/2026    | Currency Swap                                                | (5,151,600)                  | (5,337,106)  | G2479#-AB-5             | Covent Garden Group Holdings Limited Senior Note Series B                                                          | 1           | 3,775,592                    | 2,866,062  |
| 57629*KU4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,530,080                    | 1,923,292   | 11/18/2022     | 12/16/2026    | Currency Swap                                                |                              |              | G1744#-AS-7             | Cadogan Estates Ltd Gtd Senior Note                                                                                | 2           | 2,530,080                    | 1,923,292  |
| 57629*KU4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,156,395                   | 11,730,135  | 11/18/2022     | 12/16/2026    | Currency Swap                                                |                              |              | 40637C-C*-9             | HALMA PLC GBP SER G SR NT                                                                                          | 2           | 14,156,395                   | 11,730,135 |
| 57629*KU4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 30,085,147                   | 27,223,131  | 11/18/2022     | 12/16/2026    | Currency Swap                                                |                              |              | 227047-B*-7             | Croda International plc Senior Note Ser                                                                            | 1           | 30,085,147                   | 27,223,131 |
| 57629*KU4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 3,249,480                    | 3,002,334   | 11/18/2022     | 12/16/2026    | Currency Swap                                                |                              |              | G2479#-AC-3             | Covent Garden Group Hold Senior Note Ser                                                                           | 1           | 3,249,480                    | 3,002,334  |
| 57629*KT7                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 50,040,690      | 52,565,830                   | 33,877,108  | 11/21/2022     | 12/04/2044    | Currency Swap                                                | 1,250,830                    | (756,347)    | Q0832*-AK-2             | Australian Pacific Airpo Gtd Senior Secured Note Series 2019D                                                      | 2           | 51,315,000                   | 34,633,455 |
| 57629*KS9                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 46,391,010      | 16,603,002                   | 13,295,564  | 11/22/2022     | 07/07/2030    | Currency Swap                                                | 1,395,322                    | 24,337       | Q9749#-AN-5             | Westrac Pty Ltd Senior Unsecured Notes                                                                             | 2           | 15,207,680                   | 13,271,227 |
| 57629*KR1                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 14,696,148      | 16,208,922                   | 10,970,089  | 11/22/2022     | 03/15/2052    | Currency Swap                                                | 352,320                      | 316,091      | Q8059#-AC-7             | Registry Finance Pty Ltd Gtd Senior Secured Note Series C                                                          | 1           | 15,856,602                   | 10,653,998 |
| 57629*KQ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 262,948,369     | 82,653,948                   | 51,296,042  | 11/22/2022     | 10/31/2049    | Currency Swap                                                | (16,354,052)                 | (10,407,523) | G2451Z-MM-4             | Cottsway Housing Associa Senior Secured Notes                                                                      | 1           | 99,008,000                   | 61,703,566 |
| 57629*KQ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 87,243,000                   | 51,401,146  | 11/22/2022     | 10/31/2049    | Currency Swap                                                |                              |              | G2711*-AC-3             | Curo Places Ltd. Senior Secured Note Series C                                                                      | 1           | 87,243,000                   | 51,401,146 |
| 57629*KQ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 90,567,937                   | 73,638,503  | 11/22/2022     | 10/31/2049    | Currency Swap                                                |                              |              | G3029#-AA-0             | Eastlands Arena Limited Senior Secured Notes                                                                       | 2           | 90,567,937                   | 73,638,503 |
| 57629*KQ3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,695,721                    | 6,884,900   | 11/22/2022     | 10/31/2049    | Currency Swap                                                |                              |              | 22982*-AA-4             | Cubitt Global LLC Senior Secured Notes                                                                             | 1           | 9,695,721                    | 6,884,900  |
| 57629*LH2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 94,480,000      | 48,192,000                   | 24,877,426  | 11/23/2022     | 09/17/2050    | Currency Swap                                                | (6,488,000)                  | (2,619,030)  | G9143#-AB-4             | Two Rivers Housing Senior Secured Note Series B                                                                    | 2           | 54,680,000                   | 27,496,456 |
| 57629*LH2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 49,768,603                   | 26,359,122  | 11/23/2022     | 09/17/2050    | Currency Swap                                                |                              |              | G9143#-AA-6             | Two Rivers Housing Senior Secured Notes                                                                            | 2           | 49,768,603                   | 26,359,122 |
| 57629*KM2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 17,724,000      | 15,994,500                   | 10,850,271  | 11/23/2022     | 11/01/2052    | Currency Swap                                                | (1,207,500)                  | (464,682)    | G7150*-AA-4             | Plus Dane Housing Limite Senior Secured Notes                                                                      | 1           | 17,202,000                   | 11,314,953 |
| 57629*KM2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 7,352,269                    | 7,653,164   | 11/23/2022     | 11/01/2052    | Currency Swap                                                |                              |              | 69324Z-MQ-6             | PORED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-2 | 1           | 7,352,269                    | 7,653,164  |
| 57629*MG3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 268,250,198     | (4,149,993)                  | (3,825,709) | 11/23/2022     | 06/30/2046    | Currency Swap                                                | (18,445,183)                 | (13,776,700) | G9288#-AC-9             | University of East Angli Senior Secured                                                                            | 1           | 14,295,190                   | 9,950,990  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                       |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                |              |                         |                                                                          |                                          |                                 |            |
|--------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|----------------|--------------|-------------------------|--------------------------------------------------------------------------|------------------------------------------|---------------------------------|------------|
| 1                                          | 2                                                                     | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                |              | Cash Instrument(s) Held |                                                                          |                                          |                                 |            |
|                                            |                                                                       | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | 9                                                            | 10             | 11           | 12                      | 13                                                                       | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16         |
| Number                                     | Description                                                           | Description                           | Amount          | Value                        | Value        | Date           | Date          | Description                                                  | Carrying Value | Fair Value   | CUSIP                   | Description                                                              | Description                              | Value                           | Fair Value |
| 57629*MG3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 52,170,069                   | 39,707,708   | 11/23/2022     | 06/30/2046    | Currency Swap                                                |                |              | G7611*-AA-7             | Rock Rail East Anglia pl Senior Secured                                  | 2                                        | 52,170,069                      | 39,707,708 |
| 57629*MG3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 21,644,700                   | 16,617,920   | 11/23/2022     | 06/30/2046    | Currency Swap                                                |                |              | G68538-AE-6             | Oxford Brookes Universit Senior Note Series E                            | 2                                        | 21,644,700                      | 16,617,920 |
| 57629*MG3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 103,534,262                  | 68,422,714   | 11/23/2022     | 06/30/2046    | Currency Swap                                                |                |              | G2564*-AA-5             | Cross London Trains Limi Senior Secured Notes                            | 2                                        | 103,534,262                     | 68,422,714 |
| 57629*MG3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 60,521,928                   | 42,284,649   | 11/23/2022     | 06/30/2046    | Currency Swap                                                |                |              | G9369*-AA-7             | Viridor Energy Group Lim Senior Secured Note                             | 2                                        | 60,521,928                      | 42,284,649 |
| 57629*MG3                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 870,078                      | 530,654      | 11/23/2022     | 06/30/2046    | Currency Swap                                                |                |              | G2711*-AA-7             | Curo Places Ltd. Senior Secured Notes                                    | 1                                        | 870,078                         | 530,654    |
| 57629*MF5                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 53,370,000      | 9,703,650                    | 7,073,498    | 11/25/2022     | 01/15/2050    | Currency Swap                                                | (3,424,500)    | (2,264,256)  | G9000#-AD-2             | Tottenham Hotspur Limite Senior Secured Note Series D                    | 2                                        | 13,128,150                      | 9,337,754  |
| 57629*ME8                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 13,285,912      | 14,661,767                   | 10,044,351   | 11/25/2022     | 03/15/2047    | Currency Swap                                                | 240,324        | (29,934)     | Q80598-AB-9             | Registry Finance Pty Ltd Gtd Senior Secured Note Series B                | 1                                        | 14,421,443                      | 10,074,285 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 451,920,529     | (22,085,193)                 | (30,423,964) | 11/25/2022     | 12/31/2038    | Currency Swap                                                | (22,611,423)   | (30,899,015) | L0175#-AB-8             | Alpha Trains Finance S.A Term Loan                                       | 2                                        | 526,230                         | 475,051    |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,663,466                   | 10,855,416   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | LIW4375-71-0            | VELA ENERGY FINANCE SA-SECURED                                           | 2                                        | 11,663,466                      | 10,855,416 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,008,174                   | 12,878,541   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | 9991DM-TP-6             | ITEPESA 3.34%                                                            | 2                                        | 14,008,174                      | 12,878,541 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 14,226,179                   | 12,048,942   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | E8T529-AB-2             | Sonnedix Espana Finance -SENIOR UNSECURED                                | 2                                        | 14,226,179                      | 12,048,942 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 29,035,531                   | 26,708,425   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | K8808*-AA-3             | SIKUKI NUUK HARBOUR A/S SR SEC0 NT                                       | 1                                        | 29,035,531                      | 26,708,425 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 73,020,563                   | 59,750,812   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | G7605#-AD-5             | Roadster Finance DAC Senior Secured Notes                                | 2                                        | 73,020,563                      | 59,750,812 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 2,458,700                    | 2,128,710    | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | E8T529-AC-8             | Sonnedix Espana Finance -SENIOR UNSECURED                                | 2                                        | 2,458,700                       | 2,128,710  |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 46,547,081                   | 37,767,371   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | F1000#-AA-6             | Akiem Holding SAS Senior Secured Notes (Amortizing)                      | 2                                        | 46,547,081                      | 37,767,371 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 30,938,098                   | 26,342,069   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | E7134#-AA-3             | Linia Nou Tram Dos S.A. EUR Term Loan                                    | 2                                        | 30,938,098                      | 26,342,069 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 27,768,480                   | 22,384,453   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | E2R15T-AB-7             | Bothwell Spain SA-SECURED                                                | 2                                        | 27,768,480                      | 22,384,453 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 28,840,157                   | 25,226,583   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              |                         | Eliantus Finco Duo, S.A. 2.20 31/12/2038                                 | 2                                        | 28,840,157                      | 25,226,583 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 21,463,119                   | 18,813,320   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | L0527#-AA-5             | BEIP S.a.r.l - EUR Term Loan                                             | 2                                        | 21,463,119                      | 18,813,320 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 31,758,637                   | 26,808,288   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | E6168#-AA-4             | Hypesol Solar Inversione Senior Secured Notes                            | 1                                        | 31,758,637                      | 26,808,288 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 45,779,840                   | 34,739,917   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | E8417U-AA-6             | Renovables Atlasol SA-SECURED                                            | 2                                        | 45,779,840                      | 34,739,917 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 27,906,747                   | 25,055,697   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              |                         | Dunkerque LNG Holding SA Senior Secured Notes                            | 2                                        | 27,906,747                      | 25,055,697 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 35,224,000                   | 33,720,566   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | F20008-AB-4             | C2 Developpement Senior Unsecured Notes                                  | 2                                        | 35,224,000                      | 33,720,566 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 25,954,271                   | 26,263,556   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | L0527#-AB-3             | BEIP S.a.r.l - 2022 EUR Fixed Senior Term Loan                           | 2                                        | 25,954,271                      | 26,263,556 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 30,959,620                   | 30,686,254   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | X52212-AA-9             | MDN Senior Holding, S.A. Senior Secured Floating Rate Term Note Facility | 3                                        | 30,959,620                      | 30,686,254 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 19,953,945                   | 18,566,196   | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | X52212-AB-7             | MDN Senior Holding, S.A. Capex Facility Note                             | 3                                        | 19,953,945                      | 18,566,196 |
| 57629*MD0                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 8,437,410                    | 7,648,452    | 11/25/2022     | 12/31/2038    | Currency Swap                                                |                |              | F4927#-AA-0             | IM Square Euro SR BDS A                                                  | 3                                        | 8,437,410                       | 7,648,452  |
| 57629*MC2                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 69,616,475      | 70,566,570                   | 59,943,024   | 11/25/2022     | 12/31/2036    | Currency Swap                                                | 705,095        | 799,988      | 66815P-AB-6             | Northwestern Hydro Acqui Senior Secured Notes                            | 2                                        | 69,861,475                      | 59,143,035 |
| 57629*MB4                                  | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 11,580,492      | 15,839,512                   | 10,681,288   | 11/25/2022     | 11/15/2034    | Currency Swap                                                | 774,642        | 792,404      | J3891#-AB-8             | Lilly Japan Financing Go Senior Note Series B                            | 1                                        | 15,064,869                      | 9,888,884  |



STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                          |                                       |                 |                              |             |                  |                  | Components of the Replication (Synthetic Asset) Transactions |             |             |                         |                                                                              |                                          |                                 |            |
|--------------------------------------------|--------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|-------------|------------------|------------------|--------------------------------------------------------------|-------------|-------------|-------------------------|------------------------------------------------------------------------------|------------------------------------------|---------------------------------|------------|
| 1                                          | 2                                                                        | 3                                     | 4               | 5                            | 6           | 7                | 8                | Derivative Instrument(s) Open                                |             |             | Cash Instrument(s) Held |                                                                              |                                          |                                 |            |
|                                            |                                                                          | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value  | Effective Date   | Maturity Date    | 9                                                            | 10          | 11          | 12                      | 13                                                                           | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16         |
| Number                                     | Description                                                              | Description                           | Amount          | Value                        | Value       | Date             | Date             | Description                                                  | Value       | Value       | CUSIP                   | Description                                                                  | Description                              | Value                           | Fair Value |
| 57629*MA6 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 29,864,118      | 31,094,083                   | 26,148,189  | 11/29/2022 ..... | 11/25/2030 ..... | Currency Swap .....                                          | 320,118     | 284,732     | C32988-AC-4 ..          | ALS Canada Limited Senior Unsecured Notes .....                              | 2 .....                                  | 30,773,965                      | 25,863,456 |
| 57629*LZ2 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 10,311,589      | 3,025,658                    | 2,524,815   | 11/29/2022 ..... | 01/07/2032 ..... | Currency Swap .....                                          | 118,909     | 113,972     | 763169-D8-5 ..          | Richardson International Senior Secured Debentures Series 2021-2 (CAD) ..... | 2 .....                                  | 2,906,748                       | 2,410,842  |
| 57629*LY5 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 1 .....                               | 77,746,500      | (3,623,850)                  | (1,765,173) | 11/30/2022 ..... | 11/24/2056 ..... | Currency Swap .....                                          | (4,290,000) | (2,060,905) | G5702*-AB-9 ..          | MDS Group Investments Ltd Senior Unsecured Notes .....                       | 1 .....                                  | 666,150                         | 295,732    |
| 57629*LX7 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 166,591,070     | 26,946,280                   | 22,690,197  | 12/07/2022 ..... | 06/30/2032 ..... | Currency Swap .....                                          | (4,618,712) | (6,063,728) | F1068#-AG-2 ..          | Bonduelle SCA Gtd Senior Note .....                                          | 2 .....                                  | 31,564,992                      | 28,753,924 |
| 57629*LX7 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 34,507,611                   | 30,933,291  | 12/07/2022 ..... | 06/30/2032 ..... | Currency Swap .....                                          |             |             | K8553*-AA-0 ..          | Scandlines ApS Senior Secured .....                                          | 2 .....                                  | 34,507,611                      | 30,933,291 |
| 57629*LX7 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 68,535,928                   | 58,031,103  | 12/07/2022 ..... | 06/30/2032 ..... | Currency Swap .....                                          |             |             | E3075#-AA-3 ..          | Club Atletico de Madrid Euro Fac A Ln .....                                  | 2 .....                                  | 68,535,928                      | 58,031,103 |
| 57629*LX7 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 10,056,991                   | 10,202,501  | 12/07/2022 ..... | 06/30/2032 ..... | Currency Swap .....                                          |             |             | X7760Y-AB-6 ..          | Sisu Industrial Energy Solutions Oy .....                                    | 2 .....                                  | 10,056,991                      | 10,202,501 |
| 57629*LX7 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 2,934,880                    | 2,420,743   | 12/07/2022 ..... | 06/30/2032 ..... | Currency Swap .....                                          |             |             | E3075#-AB-1 ..          | Club Atletico de Madrid - 2022 EUR Fixed Senior Term Loan .....              | 2 .....                                  | 2,934,880                       | 2,420,743  |
| 57629*LX7 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 6,054,068                    | 5,054,398   | 12/07/2022 ..... | 06/30/2032 ..... | Currency Swap .....                                          |             |             | X9273*-AA-3 ..          | AUTOSTRADA WIELKOPOLSKA TERM LOAN .....                                      | 1 .....                                  | 6,054,068                       | 5,054,398  |
| 57629*LX7 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 20,316,900                   | 20,000,000  | 12/07/2022 ..... | 06/30/2032 ..... | Currency Swap .....                                          |             |             | 81809#-MN-6 ..          | 17 Capital Fund 5 Partners Fund Borrower Limited - Term Loan .....           | 1 .....                                  | 20,316,900                      | 20,000,000 |
| 57629*MK4 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 48,089,172      | 45,371,172                   | 45,672,475  | 12/08/2022 ..... | 08/15/2028 ..... | Currency Swap .....                                          | (2,139,468) | (3,430,563) | 24906P-B*-9 ..          | DENTSPLY SIRONA Inc. Senior Note Ser .....                                   | 2 .....                                  | 47,510,640                      | 49,103,038 |
| 57629*MK4 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 1,368,199                    | 1,235,133   | 12/08/2022 ..... | 08/15/2028 ..... | Currency Swap .....                                          |             |             | L0175#-AB-8 ..          | Alpha Trains Finance S.A Term Loan .....                                     | 2 .....                                  | 1,368,199                       | 1,235,133  |
| 57629*LI9 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 21,552,182      | 20,334,182                   | 20,934,331  | 12/08/2022 ..... | 08/15/2026 ..... | Currency Swap .....                                          | (956,458)   | (1,247,243) | 24906P-A*-0 ..          | DENTSPLY SIRONA Inc. Senior Note Ser .....                                   | 2 .....                                  | 21,290,640                      | 22,181,574 |
| 57629*LI9 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 5,686,838                    | 5,133,755   | 12/08/2022 ..... | 08/15/2026 ..... | Currency Swap .....                                          |             |             | L0175#-AB-8 ..          | Alpha Trains Finance S.A Term Loan .....                                     | 2 .....                                  | 5,686,838                       | 5,133,755  |
| 57629*LV1 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 16,711,867      | 18,420,436                   | 15,900,727  | 12/09/2022 ..... | 09/20/2027 ..... | Currency Swap .....                                          | (128,213)   | (134,442)   | C4931*-BC-6 ..          | Keyera Partnership Gtd Senior Note .....                                     | 2 .....                                  | 18,548,650                      | 16,035,169 |
| 57629*LU3 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 43,621,500      | 46,311,800                   | 41,588,370  | 12/09/2022 ..... | 06/30/2026 ..... | Currency Swap .....                                          | 1,280,500   | 867,363     | Q3973*-AB-5 ..          | GPC Asia Pacific Holding Senior Unsecured Notes .....                        | 2 .....                                  | 45,031,300                      | 40,721,007 |
| 57629*LT6 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 156,371,780     | 26,553,120                   | 26,225,055  | 12/09/2022 ..... | 12/19/2025 ..... | Currency Swap .....                                          | (3,923,040) | (3,891,667) | G4691#-AD-7 ..          | IMI PLC Senior Note .....                                                    | 2 .....                                  | 30,476,160                      | 30,116,722 |
| 57629*LT6 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 26,139,440                   | 24,295,485  | 12/09/2022 ..... | 12/19/2025 ..... | Currency Swap .....                                          |             |             | F85688-AE-9 ..          | Sonepar S.A. Senior Note Ser .....                                           | 2 .....                                  | 26,139,440                      | 24,295,485 |
| 57629*LT6 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 13,111,020                   | 12,254,004  | 12/09/2022 ..... | 12/19/2025 ..... | Currency Swap .....                                          |             |             | L8367#-AD-5 ..          | Shurgard Luxembourg Sarl Gtd Senior Note .....                               | 2 .....                                  | 13,111,020                      | 12,254,004 |
| 57629*LT6 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 2,854,710                    | 2,831,293   | 12/09/2022 ..... | 12/19/2025 ..... | Currency Swap .....                                          |             |             | N7660#-AR-8 ..          | SHV NEDERLAND BV EURO TERM LN .....                                          | 2 .....                                  | 2,854,710                       | 2,831,293  |
| 57629*LT6 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 25,673,600                   | 23,313,452  | 12/09/2022 ..... | 12/19/2025 ..... | Currency Swap .....                                          |             |             | 479142-D8-7 ..          | Johnson Matthey PLC Senior Note Series A .....                               | 1 .....                                  | 25,673,600                      | 23,313,452 |
| 57629*LS8 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 3,985,450       | 4,388,420                    | 3,311,265   | 12/12/2022 ..... | 01/12/2032 ..... | Currency Swap .....                                          | 142,190     | (14,196)    | Q26008-AE-0 ..          | Coates Group Pty Ltd Senior Note Series 2022-E (AUD) .....                   | 2 .....                                  | 4,246,230                       | 3,325,461  |
| 57629*LR0 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 16,574,646      | 20,188,010                   | 15,012,212  | 12/12/2022 ..... | 09/30/2033 ..... | Currency Swap .....                                          | 619,333     | (146,011)   | W9792#-AB-0 ..          | Vartan Gas AB - 12 Year Fixed Rate .....                                     | 2 .....                                  | 19,568,676                      | 15,158,223 |
| 57629*LM2 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 29,639,898      | 20,698,262                   | 15,082,061  | 12/12/2022 ..... | 12/17/2031 ..... | Currency Swap .....                                          | 1,129,586   | (76,162)    | W9792#-AA-2 ..          | Vartan Gas AB - 10 Year Fixed Rate .....                                     | 2 .....                                  | 19,568,676                      | 15,158,223 |
| 57629*LM2 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 14,823,111                   | 11,915,147  | 12/12/2022 ..... | 12/17/2031 ..... | Currency Swap .....                                          |             |             | X75528-AA-7 ..          | SISU Industrial Energy Solutions OY-SEK Fixed Term Loan .....                | 2 .....                                  | 14,823,111                      | 11,915,147 |
| 57629*LQ2 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 36,170,441      | 33,012,751                   | 33,327,130  | 12/13/2022 ..... | 12/11/2029 ..... | Currency Swap .....                                          | (1,196,119) | (2,545,111) | 116794-B8-6 ..          | Broker Corporation Senior Unsecured Notes .....                              | 2 .....                                  | 34,208,870                      | 35,872,241 |
| 57629*LQ2 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 1,368,199                    | 1,235,133   | 12/13/2022 ..... | 12/11/2029 ..... | Currency Swap .....                                          |             |             | L0175#-AB-8 ..          | Alpha Trains Finance S.A Term Loan .....                                     | 2 .....                                  | 1,368,199                       | 1,235,133  |
| 57629*LP4 .....                            | Evergreen basket of USD Fixed Rate<br>ABS Bank Loans and Corporate Bonds | 2 .....                               | 56,021,899      | 17,479,339                   | 16,544,839  | 12/13/2022 ..... | 11/17/2026 ..... | Currency Swap .....                                          | (338,768)   | (205,766)   | C4931*-BA-0 ..          | Keyera Corp Senior Note Ser .....                                            | 2 .....                                  | 17,818,107                      | 16,750,605 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |            |                  |                  | Components of the Replication (Synthetic Asset) Transactions |                              |             |                         |                                                                                                                    |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|------------|------------------|------------------|--------------------------------------------------------------|------------------------------|-------------|-------------------------|--------------------------------------------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6          | 7                | 8                | Derivative Instrument(s) Open                                |                              |             | Cash Instrument(s) Held |                                                                                                                    |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |            |                  |                  | 9                                                            | 10                           | 11          | 12                      | 13                                                                                                                 | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date   | Maturity Date    | Description                                                  | Book/Adjusted Carrying Value | Fair Value  | CUSIP                   | Description                                                                                                        | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*LP4 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 2 .....                               |                 | 39,041,704                   | 37,455,790 | 12/13/2022 ..... | 11/17/2026 ..... | Currency Swap .....                                          |                              |             | C3346#-AA-8 .           | FA MGT Limited Partnersh Senior Secured                                                                            | 2 .....                               | 39,041,704                   | 37,455,790 |
| 57629*MH1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               | 51,446,945      | 47,870,945                   | 50,435,057 | 12/13/2022 ..... | 10/08/2025 ..... | Currency Swap .....                                          | (1,775,455)                  | (2,288,112) | Q1297#-AJ-7 .           | CSL Finance Pty Ltd-GTD SENIOR NOTE SERIES B CHF                                                                   | 1 .....                               | 49,646,400                   | 52,723,169 |
| 57629*MH1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 7,417,070                    | 6,695,711  | 12/13/2022 ..... | 10/08/2025 ..... | Currency Swap .....                                          |                              |             | L0175#-AB-8 .           | Alpha Trains Finance S.A Term Loan                                                                                 | 2 .....                               | 7,417,070                    | 6,695,711  |
| 57629*LN9 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 2 .....                               | 42,388,280      | 44,150,020                   | 40,892,970 | 12/14/2022 ..... | 08/27/2025 ..... | Currency Swap .....                                          | (789,280)                    | (853,591)   | K3752#-AH-1 .           | Copenhagen Airports A/S-SENIOR NOTE                                                                                | 2 .....                               | 44,939,300                   | 41,746,560 |
| 57629*MJ7 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               | 15,496,055      | 20,688,606                   | 15,241,693 | 12/14/2022 ..... | 03/15/2027 ..... | Currency Swap .....                                          | 1,469,181                    | 1,342,684   | G294A#-AD-1 .           | Dyson Finance Limited Gtd Senior Note                                                                              | 1 .....                               | 19,219,425                   | 13,899,009 |
| 57629*LM1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               | 24,566,000      | 21,983,175                   | 25,671,880 | 12/14/2022 ..... | 05/02/2025 ..... | Currency Swap .....                                          | (676,000)                    | (703,920)   | G0567#-AA-4 .           | Arqiva Broadcast Parent Limited - GBP Subordinated Term Loan                                                       | 3 .....                               | 22,659,175                   | 26,375,800 |
| 57629*LM1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 497,188                      | 303,231    | 12/14/2022 ..... | 05/02/2025 ..... | Currency Swap .....                                          |                              |             | G2711*-AA-7 .           | Curio Places Ltd. Senior Secured Notes                                                                             | 1 .....                               | 497,188                      | 303,231    |
| 57629*LM1 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 1 .....                               |                 | 9,606,836                    | 10,000,000 | 12/14/2022 ..... | 05/02/2025 ..... | Currency Swap .....                                          |                              |             | 69324Z-MQ-6 .           | PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-2 | 1 .....                               | 9,606,836                    | 10,000,000 |
| 57629* LL3 .....                           | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 2 .....                               | 79,335,260      | 31,036,150                   | 24,026,185 | 12/14/2022 ..... | 08/28/2025 ..... | Currency Swap .....                                          | (2,196,400)                  | (2,277,033) | G6750*-AC-6 .           | 1887 CO LTD GBP SER C SR SECD NT .                                                                                 | 2 .....                               | 33,232,550                   | 26,303,219 |
| 57629* LL3 .....                           | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 2 .....                               |                 | 25,237,960                   | 20,200,905 | 12/14/2022 ..... | 08/28/2025 ..... | Currency Swap .....                                          |                              |             | G8302#-AA-3 .           | University of West Londo Senior Secured                                                                            | 2 .....                               | 25,237,960                   | 20,200,905 |
| 57629* LL3 .....                           | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 2 .....                               |                 | 19,905,200                   | 17,292,855 | 12/14/2022 ..... | 08/28/2025 ..... | Currency Swap .....                                          |                              |             | G1696#-BK-1 .           | Bunzl Finance plc-GTD SENIOR NOTE SERIES C -GBP                                                                    | 2 .....                               | 19,905,200                   | 17,292,855 |
| 57629* LL3 .....                           | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 2 .....                               |                 | 8,501,760                    | 8,754,719  | 12/14/2022 ..... | 08/28/2025 ..... | Currency Swap .....                                          |                              |             | G3301*-AA-1 .           | FIL Limited Senior Unsecured Notes                                                                                 | 2 .....                               | 8,501,760                    | 8,754,719  |
| 57629*LK5 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 2 .....                               | 20,000,000      | 20,156,000                   | 21,087,187 | 01/31/2023 ..... | 01/31/2033 ..... | Currency Swap .....                                          | (1,574,000)                  | (2,431,560) | N3000#-AB-3 .           | Cooperatie Koninklijke Cosun U.A - EUR Senior Unsecured Term Loan                                                  | 2 .....                               | 21,730,000                   | 23,518,747 |
| 57629*LJ8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 2 .....                               | 18,445,000      | 8,547,276                    | 8,471,706  | 06/27/2023 ..... | 06/27/2030 ..... | Currency Swap .....                                          | (432,250)                    | (985,928)   | 877409-A#-9 .           | Taylor Wimpey PLC Senior Notes                                                                                     | 2 .....                               | 8,979,526                    | 9,457,635  |
| 57629*LJ8 .....                            | Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds  | 2 .....                               |                 | 16,264,149                   | 12,967,469 | 06/27/2023 ..... | 06/27/2030 ..... | Currency Swap .....                                          |                              |             | Z03502-21-3 .           | Perusahaan Listrik Negar-SENIOR UNSECURED                                                                          | 2 .....                               | 16,264,149                   | 12,967,469 |
| 57629*MI8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 82,552,141      | 45,837,500                   | 39,523,872 | 02/24/2023 ..... | 02/26/2025 ..... | TRS Bond Index .....                                         |                              | (6,313,628) | 14308#-MM-7 .           | Carlyle Aviation Runway PDP Fund LP - Revolving Promissary Note                                                    | 1 .....                               | 45,837,500                   | 45,837,500 |
| 57629*MI8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 29,934,106                   | 30,013,230 | 02/24/2023 ..... | 02/26/2025 ..... | TRS Bond Index .....                                         |                              |             | 14316W-AA-7 .           | Carlyle Global Market St-CGMS 2021-7A A1                                                                           | 1 .....                               | 29,934,106                   | 30,013,230 |
| 57629*MI8 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 24,702,455                   | 25,151,000 | 02/24/2023 ..... | 02/26/2025 ..... | TRS Bond Index .....                                         |                              |             | 40639G-AA-7 .           | Halseypoint Clo 6 Ltd-HLSY 2022-6A A1                                                                              | 1 .....                               | 24,702,455                   | 25,151,000 |
| 57629*MV0 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 13,310,000      | 22,746,602                   | 22,665,969 | 02/22/2024 ..... | 02/22/2034 ..... | Currency Swap .....                                          | (573,100)                    | (935,593)   | 912810-QK-7 .           | US TREASURY N/B-BOND                                                                                               | 1 .....                               | 23,319,702                   | 23,601,563 |
| 57629*MZ1 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 2,097,333       | 3,049,671                    | 2,393,872  | 04/04/2023 ..... | 03/05/2038 ..... | Currency Swap .....                                          | (49,499)                     | (90,344)    | G6260#-AA-9 .           | MORphones plc Senior Secured Notes                                                                                 | 2 .....                               | 3,099,170                    | 2,484,216  |
| 57629*NA5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 38,045,000      | 37,814,000                   | 36,521,089 | 05/31/2023 ..... | 06/30/2043 ..... | Currency Swap .....                                          | 290,500                      | (3,806,078) | E5000*-AB-0 .           | Espari Barca FT - Senior Unsecured Note Series A2                                                                  | 2 .....                               | 37,523,500                   | 40,327,167 |
| 57629*NA5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 2,089,165                    | 1,685,728  | 05/31/2023 ..... | 06/30/2043 ..... | Currency Swap .....                                          |                              |             | G2044*-AA-5 .           | Channel Link Enterprises Senior Secured                                                                            | 2 .....                               | 2,089,165                    | 1,685,728  |
| 57629*NB3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               | 27,175,000      | 27,010,000                   | 26,337,387 | 05/31/2023 ..... | 06/30/2047 ..... | Currency Swap .....                                          | 207,500                      | (4,153,702) | E5000*-AC-8 .           | Espari Barca FT - Senior Unsecured Note Series A3                                                                  | 2 .....                               | 26,802,500                   | 30,491,090 |
| 57629*NB3 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                 | 2,089,165                    | 1,685,728  | 05/31/2023 ..... | 06/30/2047 ..... | Currency Swap .....                                          |                              |             | G2044*-AA-5 .           | Channel Link Enterprises Senior Secured                                                                            | 2 .....                               | 2,089,165                    | 1,685,728  |
| 57629*MT5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 52,420,800      | 51,242,310                   | 49,083,889 | 02/08/2023 ..... | 10/01/2052 ..... | Currency Swap .....                                          | (327,630)                    | (6,750,072) | 09778P-A*-6 .           | Bon Secours Mercy Health Senior Secured Notes                                                                      | 1 .....                               | 51,569,940                   | 55,833,961 |
| 57629*MT5 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 5,079,225                    | 5,000,000  | 02/08/2023 ..... | 10/01/2052 ..... | Currency Swap .....                                          |                              |             | 81809#-MN-6 .           | 17 Capital Fund 5 Partners Fund Borrower Limited - Term Loan Facility                                              | 1 .....                               | 5,079,225                    | 5,000,000  |
| 57629*MIU2 .....                           | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               | 30,085,000      | 29,347,500                   | 16,994,683 | 02/08/2023 ..... | 02/01/2053 ..... | Currency Swap .....                                          | (1,467,500)                  | (1,945,855) | G7150*-AB-2 .           | Plus Dane Housing Limite Senior Secured Notes (Delayed Tranche)                                                    | 1 .....                               | 30,815,000                   | 18,940,538 |
| 57629*MIU2 .....                           | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1 .....                               |                 | 3,649,319                    | 2,318,602  | 02/08/2023 ..... | 02/01/2053 ..... | Currency Swap .....                                          |                              |             | G1128*-AC-2 .           | BIRMINGHAM ARPT FIN PLC SR NT                                                                                      | 2 .....                               | 3,649,319                    | 2,318,602  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                                   |                                       |                              |            |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|-----------------------------------------------------------------------------------|---------------------------------------|------------------------------|------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                                   |                                       |                              |            |
|                                            |                                                                        |                                       |                 |                              |              |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                                                | 14                                    | 15                           | 16         |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                       | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 57629*MX6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 17,952,000      | 18,009,800                   | 17,894,672   | 05/22/2023     | 05/22/2033    | Currency Swap                                                | (385,900)                    | (1,570,418)  | G9006@-AM-8             | Transmission Finance DAC Senior Secured Notes                                     | 2                                     | 18,395,700                   | 19,465,090 |
| 57629*MY4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 36,630,000      | 9,542,820                    | 8,320,475    | 03/31/2023     | 03/31/2033    | Currency Swap                                                | (1,233,000)                  | (2,354,312)  | G9720@-AA-9             | Wireless Infrastructure Senior Secured Notes                                      | 2                                     | 10,775,820                   | 10,674,788 |
| 57629*Nf4                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 69,201,121      | 70,891,894                   | 71,618,978   | 03/21/2023     | 03/27/2026    | Currency Forward                                             |                              | (129,772)    | 912810-QK-7             | US TREASURY N/B-BOND                                                              | 1                                     | 70,891,894                   | 71,748,750 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 218,538,925     | 9,924,185                    | (12,421,832) | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              | (22,254,602) | 571748-AZ-5             | Marsh & McLennan Cos Inc-SR UNSECURED                                             | 1                                     | 9,924,185                    | 9,832,770  |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 10,550,000                   | 10,549,462   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 74983A-AC-7             | RR 19 Ltd-RRAM 2021-19A A2                                                        | 1                                     | 10,550,000                   | 10,549,462 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 17,449,969                   | 17,199,707   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 521070-AG-0             | LAZARD GROUP LLC-SENIOR UNSECURED                                                 | 2                                     | 17,449,969                   | 17,199,707 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 8,512,817                    | 8,399,846    | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 780082-AD-5             | Royal Bank of Canada-SUBORDINATED                                                 | 1                                     | 8,512,817                    | 8,399,846  |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,995,673                   | 18,966,938   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 00830Y-AB-7             | Africa Finance Corp-SENIOR UNSECURED                                              | 1                                     | 18,995,673                   | 18,966,938 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 16,638,122                   | 15,932,945   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 74340X-BH-3             | Prologis LP-SENIOR UNSECURED                                                      | 1                                     | 16,638,122                   | 15,932,945 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 14,000,000                   | 13,947,878   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 67592R-AC-7             | Wells Fargo-OCT53 2021-1A B                                                       | 1                                     | 14,000,000                   | 13,947,878 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 28,557,669                   | 26,710,745   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 911312-AJ-5             | UNITED PARCEL SERVICE IN-SENIOR UNSECURED NOTE                                    | 1                                     | 28,557,669                   | 26,710,745 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 18,136,434                   | 17,086,043   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 06654D-AB-3             | Banner Health-UNSECURED                                                           | 1                                     | 18,136,434                   | 17,086,043 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 3,868,788                    | 3,842,617    | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 06051G-GA-1             | BANK OF AMERICA CORP-SENIOR UNSECURED                                             | 1                                     | 3,868,788                    | 3,842,617  |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 15,000,000                   | 15,025,395   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 67102Q-AZ-1             | OHA Credit Partners VII -SERIES 2012-7A CLASS BR3                                 | 1                                     | 15,000,000                   | 15,025,395 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 25,000,000                   | 25,235,475   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 06763K-AE-9             | Barings Middle Market CL-BMM 2023-1A A2                                           | 1                                     | 25,000,000                   | 25,235,475 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 22,000,000                   | 22,011,484   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 06763R-AC-8             | Barings Loan Partners CL-BABSN LP-1A C                                            | 1                                     | 22,000,000                   | 22,011,484 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,454,142                   | 13,586,151   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 64033D-AB-4             | NELNET STUDENT LOAN TRUS-SERIES 2013-3A CLASS B                                   | 1                                     | 13,454,142                   | 13,586,151 |
| 57629*ND9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 13,000,000                   | 13,050,037   | 04/25/2023     | 04/25/2024    | TRS Bond Index                                               |                              |              | 59801A-AS-3             | MidOcean Credit CLO XI L-MIDO 2022-11A DR                                         | 2                                     | 13,000,000                   | 13,050,037 |
| 57629*NE7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 67,152,873      | 75,000,000                   | 68,464,683   | 04/26/2023     | 04/26/2024    | TRS Bond Index                                               |                              | (6,535,317)  | 46143#-MY-0             | Invesco CMI Investments MM, LLC - Senior Secured Notes - Term Loan Series 2022-10 | 2                                     | 75,000,000                   | 75,000,000 |
| 57629*MQ1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 207,031,250     | 46,240,000                   | 29,697,796   | 06/08/2023     | 06/11/2025    | TRS Bond Index                                               |                              | (16,542,204) | 14314Z-MM-3             | CARLYLE SECURED LENDING III SPV, - Senior Secured Loan                            | 2                                     | 46,240,000                   | 46,240,000 |
| 57629*MQ1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 8,597,306                    | 8,539,149    | 06/08/2023     | 06/11/2025    | TRS Bond Index                                               |                              |              | 06051G-GA-1             | BANK OF AMERICA CORP-SENIOR UNSECURED                                             | 1                                     | 8,597,306                    | 8,539,149  |
| 57629*MQ1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 40,300,000                   | 40,355,047   | 06/08/2023     | 06/11/2025    | TRS Bond Index                                               |                              |              | 72403Z-OQ-2             | PIONEERS GATE LLC 2023-9 OR                                                       | 1                                     | 40,300,000                   | 40,355,047 |
| 57629*MQ1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 75,000,000                   | 75,551,175   | 06/08/2023     | 06/11/2025    | TRS Bond Index                                               |                              |              | 000849-AA-7             | ABPCI Direct Lending Fun-ABPCI 2023-16A A                                         | 1                                     | 75,000,000                   | 75,551,175 |
| 57629*MQ1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 39,360,200                   | 40,429,080   | 06/08/2023     | 06/11/2025    | TRS Bond Index                                               |                              |              | 82808E-AA-9             | Silver Point CLO 2 Ltd-SPCLO 2023-2A A1                                           | 1                                     | 39,360,200                   | 40,429,080 |
| 57629*MNB                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 18,018,000      | 18,260,550                   | 17,387,667   | 06/20/2023     | 06/20/2030    | Currency Swap                                                | 219,450                      | (676,689)    | L3551#-AN-0             | Ferrero International SA Gtd Senior Note Series B                                 | 2                                     | 18,041,100                   | 18,064,356 |
| 57629*MNO                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 40,404,000      | 6,505,800                    | 3,882,882    | 06/20/2023     | 06/20/2033    | Currency Swap                                                | 492,100                      | (2,341,173)  | L3551#-AQ-3             | Ferrero International SA Gtd Senior Note Series D                                 | 2                                     | 6,013,700                    | 6,224,055  |
| 57629*NC1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 18,690,000      | 18,676,500                   | 18,970,898   | 05/10/2023     | 05/12/2030    | Currency Swap                                                | (241,500)                    | (1,027,454)  | L3009#-AA-6             | Ergea Group S.A r.L. Guaranteed Secured Senior Notes Series A                     | 2                                     | 18,918,000                   | 19,998,352 |
| 57629*NN7                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 25,563,500      | 25,383,100                   | 24,450,677   | 05/16/2023     | 05/16/2033    | Currency Swap                                                | (309,550)                    | (1,763,088)  | X2004@-AA-2             | Ciconia Investments Limi Senior Secured Notes                                     | 2                                     | 25,692,650                   | 26,213,765 |
| 57629*MP3                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 25,165,372      | 25,764,807                   | 25,032,060   | 12/27/2023     | 12/29/2030    | Currency Swap                                                | (139,628)                    | (1,619,650)  | K3752@-AH-3             | Copenhagen Airports Denm Senior Secured PP Note Delayed Draw                      | 2                                     | 25,904,435                   | 26,651,710 |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                 |                              |             |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                                                                                                    |             |                              |             |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-----------------|------------------------------|-------------|----------------|---------------|--------------------------------------------------------------|------------------------------|--------------|-------------------------|--------------------------------------------------------------------------------------------------------------------|-------------|------------------------------|-------------|
| 1                                          | 2                                                                      | 3                                     | 4               | 5                            | 6           | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                                                                                                    |             |                              |             |
|                                            |                                                                        |                                       |                 |                              |             |                |               | 9                                                            | 10                           | 11           | 12                      | 13                                                                                                                 | 14          | 15                           | 16          |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value  | Effective Date | Maturity Date | Description                                                  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                                                                                                        | Description | Book/Adjusted Carrying Value | Fair Value  |
| 57629*NJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 250,000,000     | 169,455,467                  | 136,544,851 | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              | (32,910,616) | 186858-MN-9             | Cliffwater Corporate Lending Fund – Senior Secured Revolving Credit Facility                                       | 1           | 169,455,467                  | 169,455,467 |
| 57629*NJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 35,525,000                   | 35,525,000  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 78466Z-MM-4             | Cliffwater Corporate Lending Fund – Senior Secured Revolving Credit Facility                                       | 1           | 35,525,000                   | 35,525,000  |
| 57629*NJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 22,600,000                   | 22,898,275  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 06793Z-AE-3             | SSG CREDIT STRATEGIES VII ICAV – Senior Secured Revolving Loan Facility                                            | 1           | 22,600,000                   | 22,898,275  |
| 57629*NJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,500,000                   | 12,517,074  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 72403Z-OQ-2             | VPC ASSET BACKED OPPORTUNISTIC CREDIT Holdings Fund, L.P – Secured Revolving Loan Facility                         | 1           | 12,500,000                   | 12,517,074  |
| 57629*NJ6                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 12,375,000                   | 12,375,000  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 78466Z-MM-4             | PIONEERS GATE LLC 2023-9 OR SSG CREDIT STRATEGIES VII ICAV – Senior Secured Revolving Loan Facility                | 1           | 12,375,000                   | 12,375,000  |
| 57629*NH0                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 200,000,000     | 205,000,000                  | 178,847,862 | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              | (26,152,138) | 901399-MY-8             | SSG CREDIT STRATEGIES VII ICAV – Senior Secured Revolving Loan Facility                                            | 1           | 205,000,000                  | 205,000,000 |
| 57629*NG2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 190,000,000     | 39,100,000                   | 13,728,889  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              | (25,380,651) | 87271L-AJ-1             | TIAA CLO I Ltd-TIA 2016-1A AR                                                                                      | 1           | 39,100,000                   | 39,109,540  |
| 57629*NG2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 58,000,000                   | 58,000,000  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 143088-MM-7             | Carlyle Aviation Runway PDP Fund LP – Revolving Promissary Note                                                    | 1           | 58,000,000                   | 58,000,000  |
| 57629*NG2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 64,000,000                   | 64,000,000  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 67080B-MM-6             | NXT Capital Structured Note I, LLC – Class A Secured Float Rate Revolving Loan                                     | 1           | 64,000,000                   | 64,000,000  |
| 57629*NG2                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 31,000,000                   | 31,000,000  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 89532Z-MN-9             | TREZ CAPITAL MANHATTAN BRIDGE LP – Secured Term Loan Facility – Series 2022-3                                      | 1           | 31,000,000                   | 31,000,000  |
| 57629*NM9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     | 100,000,000     | 30,383,911                   | 16,955,131  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              | (13,428,780) | 67098#-MM-7             | CHA Credit Solutions Master Fund I SPV, L.P. – Fund I Revolver                                                     | 1           | 30,383,911                   | 30,383,911  |
| 57629*NM9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 65,022,357                   | 67,683,426  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 69324Z-MQ-6             | PCRED II HOLDING I LLC, PCRED II HOLDING I OFFSHORE LP and PCRED II HOLDCO ARGUS S.A R.L.,-Term Loan Series 2022-2 | 1           | 65,022,357                   | 67,683,426  |
| 57629*NM9                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1                                     |                 | 50,000,000                   | 50,208,800  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 29003E-AS-4             | Elmwood CLO VIII Ltd-ELMM8 2021-1A AR                                                                              | 1           | 50,000,000                   | 50,208,800  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     | 150,000,000     | 10,000,000                   | (9,928,580) | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              | (20,103,490) | 87251P-AJ-6             | TCW CLO 2023-2 Ltd-TCW 2023-2A D1 MidOcean Credit CLO XII –MIDO 2023-12A A1                                        | 2           | 10,000,000                   | 10,174,910  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,892,320                    | 10,004,110  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 58803T-AA-9             | SYMP 2023-30A D-SYMP 2023-30A D                                                                                    | 1           | 9,892,320                    | 10,004,110  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 10,000,000                   | 10,056,850  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 87169B-AG-4             | Rad CLO 9 Ltd-RAD 2020-9A A1                                                                                       | 2           | 10,000,000                   | 10,056,850  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 9,718,793                    | 10,006,090  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 48661Q-AA-9             | CBAM Ltd-CBAM 2020-13A B1                                                                                          | 1           | 9,718,793                    | 10,006,090  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 10,000,000                   | 10,001,490  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 12511A-AC-8             | TICP CLO VI 2016-2 Ltd-TICP 2016-6A B2                                                                             | 1           | 10,000,000                   | 10,001,490  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 10,000,000                   | 10,000,970  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 87246M-AU-6             | ECMC Group Student Loan –ECMC 2021-1A B                                                                            | 1           | 10,000,000                   | 10,000,970  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 10,900,000                   | 10,102,043  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 26833R-AC-2             | CIFC Funding 2021-II-CIFC 2021-2A B                                                                                | 1           | 10,900,000                   | 10,102,043  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 10,000,000                   | 10,000,270  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 12563Y-AC-3             | Golub Capital Partners C-GOCAP 2019-42RA DR                                                                        | 1           | 10,000,000                   | 10,000,270  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 12,000,000                   | 12,200,544  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 38174Z-AJ-4             | Barings Middle Market CL-BMM 2023-11A C                                                                            | 2           | 12,000,000                   | 12,200,544  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,750,000                   | 11,853,447  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 067934-AG-4             | ABPCI DIRECT LENDING FUND CLO LTD Barings Middle Market CL-BMM 2023-1A C                                           | 2           | 11,750,000                   | 11,853,447  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,000,000                   | 11,205,667  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 00084Z-AJ-3             | Nelnet Student Loan Trus-NSLT 2018-3A B                                                                            | 2           | 11,000,000                   | 11,205,667  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,000,000                   | 11,223,542  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 06763K-AJ-8             |                                                                                                                    | 2           | 11,000,000                   | 11,223,542  |
| 57629*NL1                                  | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2                                     |                 | 11,032,667                   | 10,944,328  | 04/10/2023     | 04/10/2053    | Interest Rate Swap – SOFR CME cleared                        |                              |              | 64034A-AD-5             |                                                                                                                    | 1           | 11,032,667                   | 10,944,328  |

STATEMENT AS OF MARCH 31, 2024 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

| Replication (Synthetic Asset) Transactions |                                                                        |                                       |                   |                              |                   |                  |                  | Components of the Replication (Synthetic Asset) Transactions |                              |                 |                         |                                                                         |                                       |                              |                   |
|--------------------------------------------|------------------------------------------------------------------------|---------------------------------------|-------------------|------------------------------|-------------------|------------------|------------------|--------------------------------------------------------------|------------------------------|-----------------|-------------------------|-------------------------------------------------------------------------|---------------------------------------|------------------------------|-------------------|
| 1                                          | 2                                                                      | 3                                     | 4                 | 5                            | 6                 | 7                | 8                | Derivative Instrument(s) Open                                |                              |                 | Cash Instrument(s) Held |                                                                         |                                       |                              |                   |
|                                            |                                                                        |                                       |                   |                              |                   |                  |                  | 9                                                            | 10                           | 11              | 12                      | 13                                                                      | 14                                    | 15                           | 16                |
| Number                                     | Description                                                            | NAIC Designation or Other Description | Notional Amount   | Book/Adjusted Carrying Value | Fair Value        | Effective Date   | Maturity Date    | Description                                                  | Book/Adjusted Carrying Value | Fair Value      | CUSIP                   | Description                                                             | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value        |
| 57629*NL1 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                   | 10,000,000 .....             | 10,209,630 .....  | 04/10/2023 ..... | 04/10/2053 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              |                 | 70019A-AJ-8 .           | PKBLU 2023-3A D-PKBLU 2023-3A D ...                                     | 2 .....                               | 10,000,000 .....             | 10,209,630 .....  |
| 57629*NL1 .....                            | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 2 .....                               |                   | 10,000,000 .....             | 10,112,810 .....  | 04/10/2023 ..... | 04/10/2053 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              |                 | 67571L-AJ-0 .           | OCTAGON 67 LTD-OCT67 2023-1A D ...                                      | 2 .....                               | 10,000,000 .....             | 10,112,810 .....  |
| Need to File with the NAIC .....           | Evergreen Basket of Floating Corporate Bonds                           | 1Z .....                              | 300,000,000 ..... | 181,756,396 .....            | 148,785,569 ..... | 08/07/2023 ..... | 08/07/2043 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              | (2,044,904)     | 912810-TG-3 .           | United States Treasury N-UNSECURED                                      | 1 .....                               | 181,756,396 .....            | 150,830,473 ..... |
| Need to File with the NAIC .....           | Evergreen Basket of Floating Corporate Bonds                           | 1Z .....                              |                   | 113,114,936 .....            | 111,395,589 ..... | 08/07/2023 ..... | 08/07/2043 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              |                 | 53950U-AA-0 .           | Loan Asset Issuer LLC – Series 2023 NG-1A Class A Asset Backed Notes .. | 1 .....                               | 113,114,936 .....            | 111,395,589 ..... |
| Need to File with the NAIC .....           | Evergreen Basket of Floating Corporate Bonds                           | 1Z .....                              |                   | 50,000,000 .....             | 51,640,000 .....  | 08/07/2023 ..... | 08/07/2043 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              |                 | 53946H-AA-6 .           | Loan Asset Issuer LLC – Series 2022 NG-2 Class A Asset Backed Notes ... | 1 .....                               | 50,000,000 .....             | 51,640,000 .....  |
| Need to File with the NAIC .....           | Evergreen Basket of Floating Corporate Bonds                           | 1Z .....                              | 615,000,000 ..... | 283,091,987 .....            | 214,256,353 ..... | 08/07/2023 ..... | 08/07/2042 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              | (5,111,254)     | 912810-RU-4 .           | US TREASURY N/B-UNSECURED .....                                         | 1 .....                               | 283,091,987 .....            | 219,367,607 ..... |
| Need to File with the NAIC .....           | Evergreen Basket of Floating Corporate Bonds                           | 1Z .....                              |                   | 227,924,855 .....            | 189,143,350 ..... | 08/07/2023 ..... | 08/07/2042 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              |                 | 912810-TG-3 .           | United States Treasury N-UNSECURED                                      | 1 .....                               | 227,924,855 .....            | 189,143,350 ..... |
| Need to File with the NAIC .....           | Evergreen Basket of Floating Corporate Bonds                           | 1Z .....                              |                   | 223,366,358 .....            | 185,360,483 ..... | 08/07/2023 ..... | 08/07/2042 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              |                 | 912810-TG-3 .           | United States Treasury N-UNSECURED                                      | 1 .....                               | 223,366,358 .....            | 185,360,483 ..... |
| Need to File with the NAIC .....           | Evergreen Basket of Floating Corporate Bonds                           | 1Z .....                              |                   | 50,000,000 .....             | 51,640,000 .....  | 08/07/2023 ..... | 08/07/2042 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              |                 | 53946H-AA-6 .           | Loan Asset Issuer LLC – Series 2022 NG-2 Class A Asset Backed Notes ... | 1 .....                               | 50,000,000 .....             | 51,640,000 .....  |
| Need to File with the NAIC .....           | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1Z .....                              | 270,000,000 ..... | 310,000,000 .....            | 299,202,747 ..... | 02/05/2024 ..... | 02/05/2054 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              | (10,797,253)    | 04940J-AB-9 .           | Atlas Securitized Products Funding 1 LP – Revolver A1 .....             | 1 .....                               | 310,000,000 .....            | 310,000,000 ..... |
| Need to File with the NAIC .....           | Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds | 1Z .....                              | 270,000,000 ..... | 310,000,000 .....            | 299,541,607 ..... | 02/05/2024 ..... | 02/05/2054 ..... | Interest Rate Swap – SOFR CME cleared .....                  |                              | (10,458,393)    | 04940J-AB-9 .           | Atlas Securitized Products Funding 1 LP – Revolver A1 .....             | 1 .....                               | 310,000,000 .....            | 310,000,000 ..... |
| 9999999999 - Totals                        |                                                                        |                                       |                   | 32,147,729,162               | 23,570,602,088    | XXX              | XXX              | XXX                                                          | (835,782,920)                | (6,958,460,891) | XXX                     | XXX                                                                     | XXX                                   | 32,983,512,082               | 30,529,062,978    |

## Replication (Synthetic Asset) Transactions Open

|                                                                                         | First Quarter                  |                                                                                | Second Quarter                 |                                                                                | Third Quarter                  |                                                                                | Fourth Quarter                 |                                                                                | Year To Date                   |                                                                                 |
|-----------------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|---------------------------------------------------------------------------------|
|                                                                                         | 1<br>Number<br>of<br>Positions | 2<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 3<br>Number<br>of<br>Positions | 4<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 5<br>Number<br>of<br>Positions | 6<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 7<br>Number<br>of<br>Positions | 8<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 9<br>Number<br>of<br>Positions | 10<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value |
| 1. Beginning Inventory .....                                                            | 206                            | 38,589,744,830                                                                 |                                |                                                                                |                                |                                                                                |                                |                                                                                | 206                            | 38,589,744,830                                                                  |
| 2. Add: Opened or Acquired Transactions.....                                            | 4                              | 620,000,000                                                                    |                                |                                                                                |                                |                                                                                |                                |                                                                                | 4                              | 620,000,000                                                                     |
| 3. Add: Increases in Replication (Synthetic Asset)<br>Transactions Statement Value..... | XXX                            | 680,781,642                                                                    | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            | 680,781,642                                                                     |
| 4. Less: Closed or Disposed of Transactions.....                                        | 2                              | 122,986,689                                                                    |                                |                                                                                |                                |                                                                                |                                |                                                                                | 2                              | 122,986,689                                                                     |
| 5. Less: Positions Disposed of for Failing Effectiveness<br>Criteria.....               |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                 |
| 6. Less: Decreases in Replication (Synthetic Asset)<br>Transactions Statement Value     | XXX                            | 7,619,810,621                                                                  | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            | 7,619,810,621                                                                   |
| 7. Ending Inventory                                                                     | 208                            | 32,147,729,162                                                                 |                                |                                                                                |                                |                                                                                |                                |                                                                                | 208                            | 32,147,729,162                                                                  |

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

|     |                                                                                               | Book/Adjusted Carrying Value Check |
|-----|-----------------------------------------------------------------------------------------------|------------------------------------|
| 1.  | Part A, Section 1, Column 14.....                                                             | 7,155,978,031                      |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... |                                    |
| 3.  | Total (Line 1 plus Line 2) .....                                                              | 7,155,978,031                      |
| 4.  | Part D, Section 1, Column 6 .....                                                             | 22,481,251,588                     |
| 5.  | Part D, Section 1, Column 7 .....                                                             | (15,327,221,845)                   |
| 6.  | Total (Line 3 minus Line 4 minus Line 5) .....                                                | 1,948,288                          |
|     |                                                                                               | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16 .....                                                            | 1,033,300,060                      |
| 8.  | Part B, Section 1, Column 13 .....                                                            | (1,948,288)                        |
| 9.  | Total (Line 7 plus Line 8) .....                                                              | 1,031,351,772                      |
| 10. | Part D, Section 1, Column 9 .....                                                             | 22,475,048,728                     |
| 11. | Part D, Section 1, Column 10 .....                                                            | (21,443,696,955)                   |
| 12. | Total (Line 9 minus Line 10 minus Line 11) .....                                              |                                    |
|     |                                                                                               | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21 .....                                                            | 5,802,918,931                      |
| 14. | Part B, Section 1, Column 20 .....                                                            | 37,749,771                         |
| 15. | Part D, Section 1, Column 12 .....                                                            | 5,840,668,702                      |
| 16. | Total (Line 13 plus Line 14 minus Line 15) .....                                              |                                    |

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 .....                          | 8,139,293,764  | 4,623,151,857                   |
| 2. Cost of cash equivalents acquired .....                                                | 51,355,622,280 | 249,758,322,676                 |
| 3. Accrual of discount .....                                                              | 84,921,994     | 276,751,847                     |
| 4. Unrealized valuation increase/(decrease) .....                                         | (710)          | (142,540)                       |
| 5. Total gain (loss) on disposals .....                                                   | 42,220         | (60,563)                        |
| 6. Deduct consideration received on disposals .....                                       | 55,575,081,927 | 246,518,729,513                 |
| 7. Deduct amortization of premium .....                                                   |                |                                 |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |                |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                 |                |                                 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 4,004,797,621  | 8,139,293,764                   |
| 11. Deduct total nonadmitted amounts .....                                                |                |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 4,004,797,621  | 8,139,293,764                   |